CME Group

CME EOS Trader
User Manual

01/17/14

Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade.

All references to options refer to options on futures.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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Please submit user experience feedback about this help system.

Getting Started

CME Group's EOS Trader allows you to build futures and options strategies, including User Defined Spreads (UDS), to trade in the world's largest and most actively traded futures marketplace.

CME EOS Trader is an electronic trading application that makes it easy to trade CME futures and options instruments and spreads. In addition, CME EOS Trader provides Firm Administrator functionality for managing trader groups, permissions, sessions and working orders.

There are three types of users for the CME EOS Trader application:

- **View Only:** Provides view only access to market data.
- **Trader:** Provides the capability to send RFQs, Orders, Quotes, and RFCs, and also view market data.
- **RFQ Only:** Provides the capability to send RFQs and view market data.

Logging Out

There are two ways to log out of the CME EOS Trader application; using the Log Out icon or the close button.

To log out using the close button:

On the upper-right of the main CME EOS Trader window, click the close button.

Note: If you entered any preference settings, the **Save Preferences** dialog box appears.

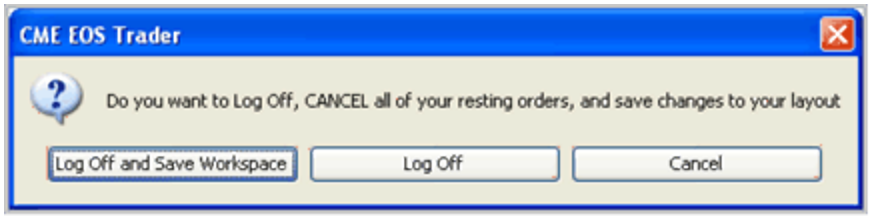
The application closes.

Note: If you are not connected, the log off verification window will not appear.

To log out using the Log Out icon:

1. From the Toolbar, click the **Log Out** icon.

   A log off verification window appears.

   
   CME EOS Trader
Do you want to Log Off, CANCEL all of your resting orders, and save changes to your layout
Log Off and Save Workspace
Log Off
Cancel

   Note: If you have working orders when attempting to log out, a warning message appears.

2. To continue logging off, click the **Log Off** button, or to return to the application, click the **Cancel** button.
3. To log off and save any workspace changes, click **Log Off and Save Workspace**.

   The application closes.

Contact Information

For questions regarding this and other CME applications, please refer to the Contact Information directory on CME Group's Client Systems Wiki .

What's New

The list below illustrates the updates made to the EOS Trader Help system.

Date	Topic	Description
1/17/14		Updated contact information and dates
10/4/12	Firm Administration Overview, User Confirmations, Modifying and Cancelling Orders, Using the Order Management Window, Order Ticket	Added credit controls-related content.
8/27/12	Adding and Removing Users to/from a Group	Added warning
3/8/12	Adding and Deleting a Workspace, Using the Order Management Window, Clearing a Java Cache	Added 6.2.2 content, including Workspace, Window Default, Order Management, and Java Cache enhancements.
7/29/11		Added 6.2.1 content
4/29/11	Introduction to Preferences	Miscellaneous Preferences enhancements
4/24/11	All	Initial Flare draft

Hours of Operation

The following table illustrates the normal operating hours of CME EOS Trader.

Operating Hours

Application Available	Application Unavailable
Sunday 5:00 P.M. (CT)	Monday 4:30 P.M. (CT)
Monday 5:00 P.M. (CT)	Tuesday 4:30 P.M. (CT)
Tuesday 5:00 P.M. (CT)	Wednesday 4:30 P.M. (CT)
Wednesday 5:00 P.M. (CT)	Thursday 4:30 P.M. (CT)
Thursday 5:00 P.M. (CT)	Friday 4:30 P.M. (CT)

For CME Group holiday schedule, refer to www.cmegroup.com.

Note: The Market pre-open state begins at 4:50 P.M. You can log in to view the pre-open state.

Password Requirements

Passwords are distributed by Global Account Management (GAM), and must be set up in order to use the CME EOS Trader application. The Global Control Center (GCC) manages user's passwords.

If you forget your password, contact GCC.

Global Command Center

The CME Global Command Center (GCC) is the CME Market Operations and Customer Service desk for electronic trading on CME Globex. The GCC handles inquiries, issues, and support requests from authorized customer contacts for all system components of the CME Globex platform. This includes the matching engine, order routing and market data interfaces, CME Globex Trader® software, and the network.

Global Command Center also provides customers with CME Globex order status and, in cases of emergency, can cancel customer orders. You must be a registered contact in order to call GCC for support. Registered contacts are set up by Firm Administrators through Global Account Management (GAM), then sent to GCC where the information is registered.

The **Alerts** button turns red when an alert is waiting to be read. The Global Command Center (GCC) sends these alerts and sets the severity as either low, normal, or high. To read an alert message, click the Alerts icon on the Toolbar.

Global Control Center (GCC) provides the following services:

- Product and Market Information
- Performance Troubleshooting
- CME Globex Trader Functionality Assistance
- Trading Halt Management
- Error Trade Oversight and Resolution
- Order Status and Cancellation
- Price Banding Oversight

- Block Trade Reporting
- CME Globex Notifications
- Product Scheduling
- Limit Move Procedures
- Liability Claim Support
- Settlement and Limit Price Maintenance
- Product State Management (launching, listing, delisting, activations and expirations)
- Matching Mode Maintenance
- Discretionary Point Customization

If you are contacting GCC in regard to order status or cancellation, you will be asked the following security questions:

- Mother's maiden name
- City of birth
- Secondary school
- Birth date

Note: Contact GCC.

Clearing a Java Cache

In order to ensure a successful login, you should clear your java cache prior to your initial login attempt.

For questions regarding clearing your java cache, please contact the CME Global Command Center.

To clear your java cache:

1. From your Start menu, select **Settings** and then **Control Panel**.
2. Double-click Java.
3. Under **Temporary Internet Files**, select **Settings**.
4. Click the **Delete Files** button.
5. Click to check **Applications and Applets** and **Trace and Log Files**.
6. Click the **OK** button.
7. To exit remaining windows, click the **OK** button.

Connection Status

After logging into CME EOS Trader, your login status appears in the bottom-right corner of the main CME EOS Trader window.

= You are connected to CME EOS Trader and can submit orders, quotes, and RFQs.

= You are not connected to CME EOS Trader and cannot submit orders, quotes, or RFQs.

If you are disconnected from the CME EOS Trader application, an error message appears and your current status, along with a time stamp, will appear on your screen. Until you are reconnected you will be unable to open an order, quote, or RFQ ticket. If your system does not reconnect within 20 seconds (during which you cannot close the application), all application screens may close.

Note: While disconnected, you will not see market data or be able to interact with the EOS Trader system.

If you are placing an order when a disconnection occurs, you can close the CME EOS Trader window and another window will open when a re-connection is established. If a re-connection cannot be established, all your orders are cancelled for that particular session.

Note: If you have questions regarding an order's status, contact GCC.

Disconnection Status at Market Close

If you are logged into CME EOS Trader when the market closes, you may receive the following Disconnect Status message:

Disconnect Status
Disconnected from the Gateway...
Your CME EOS Trader connection has been lost.
To ensure that your resting orders have been cancelled,
contact the GCC at 312-456-2391.
Please click "OK" and log back in.
OK

To log in after the market re-opens:

On the Disconnect Status window, click the **OK** button, re-run EOS Trader, and log in.

Reconnect Alert

If the network experiences a disconnection, CME EOS Trader automatically logs you back into the application if your network permits the connection. However, all your working orders will be cancelled.

To view a re-connection message:

From the control panel, click the **Alerts** button.

Alerts

User Interface

Using the Toolbar

The CME EOS Trader control panel has two components, the Toolbar and the Menu bar. Use the Toolbar to quickly access CME EOS Trader windows and associated functionality.

To view Toolbar icons without text:

From the Menu options, click **Settings**>**Toolbar**>**No Text Labels**.

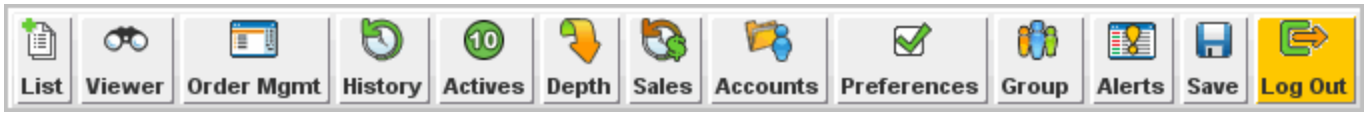
The Toolbar icons appear without text.

Note: Place the cursor over each icon to view the icon text label.

To view Toolbar icons with text:

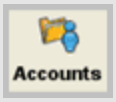
From the Menu options, click **Settings**>**Toolbar**>**Show Text Labels**.

The Toolbar icons appear with text.



The following is a list of icons that appear on the Toolbar.

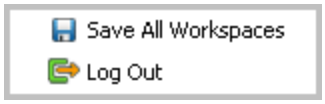
Icon	Function
	Opens the **List** window, which allows you to view real-time market data for individual contracts and also allows you to submit RFQs and quotes, as well as build strategies.
	Opens the **Active Contract Viewer** window, which displays all RFQs and Trades based on your filter settings.
	Opens the **Order Management** window, which displays real time status updates for orders, cancels, trades and RFQs based on your user preference settings.
	Opens a submenu to select a historical fill window for either option trades (displays all the days filled options based on your filter settings), RFQs (displays all the days RFQs based on your filter settings), or covereds (displays all the days covered contracts based on your filter settings).
	Opens the **Actives** window, which illustrates the contracts with the most volume for the current day based on your filter setting.
	Opens the **Market Depth** window, which allows you to view an in-depth history of market information for Futures (and Volatility-Quoted contracts), including the bid and ask quantity and bid and ask price.

Icon	Function
	Opens the **Time & Sales** window, which allows you to view a history of transactions for a specific contract or filter, including the date, time, quantity and price of the most recent sale.
	Opens the **Customer Accounts** window, which allows you to enter the clearing account information that will be used when submitting an order ticket.
	Opens the **Preferences** window, which allows you to create default settings used in various CME EOS Trader windows.
	Opens the **Group Info** window, which allows a user to view specific data (such as Login ID) for the other users in their group. **Note:** The **Group** button appears on the Toolbar only if the user is in a group.
	Opens the **Alerts** window, which provides status such as when being reconnected to a gateway.
	Saves your current workspace settings.
	Opens log off verification window whereby you can log off, choose to remain logged in, or log off and save any changes you made to your workspace.
	Opens the **Firm Admin** window whereby you can administer clip size, group(s) and current orders for existing traders. Access to the **Firm Admin** window requires a separate administrator login.

Using the Menu Bar

Use the Menu bar to access various CME EOS Trader functions and windows. The following is a list of Menu options and functions:

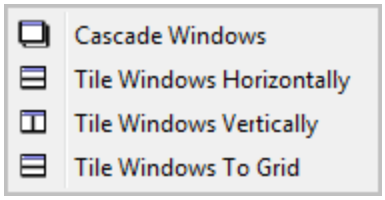
File Menu



Use the File menu to access logout and save features. The commands available from the File menu include:

Command	Function
Save All Workspaces	Saves your current workspace settings.
Log Out	Opens log off verification window whereby you can log off, choose to remain logged in, or log off and save any changes you made to your workspace.

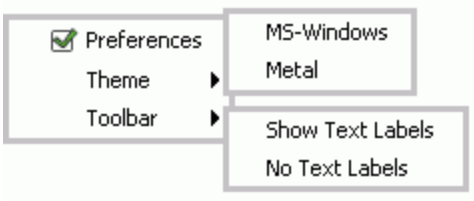
View Menu



Use the View menu to organize the display of multiple windows on your user interface. The commands available from the View menu include:

Command	Function
Cascade Windows	Diagonally overlaps any open windows appearing in the main CME EOS Trader pane.
Tile Windows Horizontally	Sizes windows to be larger horizontally and smaller vertically so they are stacked in a single column.
Tile Windows Vertically	Sizes windows to be larger vertically and smaller vertically so they are spread out in a single tall row.
Tile Windows To Grid	Fits all open windows into a single pane, consisting of rows and columns, without any overlapping.

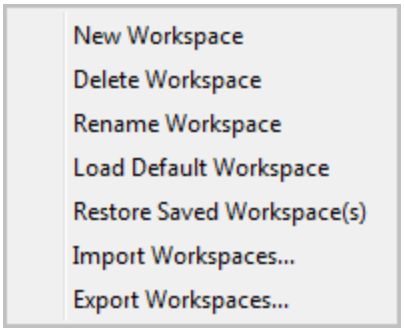
Settings Menu



Use the Settings menu to customize your user interface display. The commands available from the Settings menu include:

Command	Function
Preferences	Opens the **Preferences** window, which allows you to create default settings used in various CME EOS Trader windows.
Theme	Displays the MS_Windows and Metal options used to change the appearance (color) of EOS Trader's windows.
MS-Windows	Provides your interface with a Windows theme.
Metal	Provides your interface with a metallic theme.
Toolbar	Displays the Show Text Labels and No Text Labels options.
Show Text Labels	Adds a title to the Toolbar icons.
No Text Labels	Removes the title from the Toolbar icons.

Workspace Menu

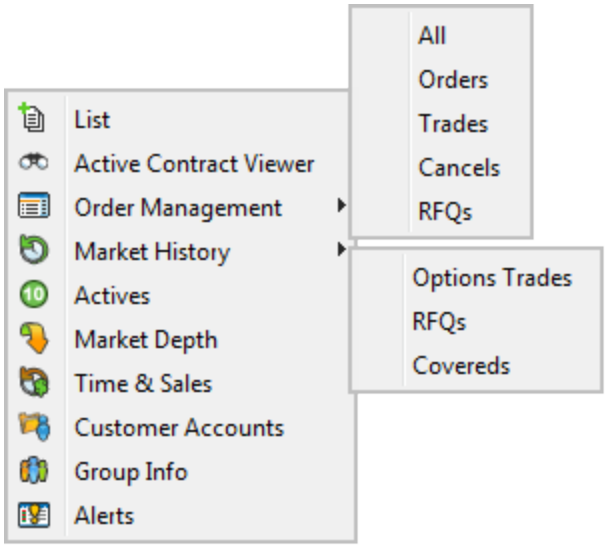


Use the Workspace menu to create, edit, or delete your personalized workspace. The commands available from the Workspace menu include:

Command	Function
New Workspace	Allows you to create a new, default workspace based on the user's role. For example,a new trader's workspace will include List, Active Contract Viewer, Order and Trade windows, while a View-Only user's new workspace will include a List and Active Contract Viewer window.
Delete	Allows you to remove the workspace currently displayed.

Command	Function
Workspace	
Rename Workspace	Allows you to change the title of a workspace.
Load Default Workspace	Replaces the windows of the currently selected workspace with the windows designated as Workspace Defaults.
Restore Saved Workspace(s)	Allows you to load the last workspace(s) saved (including **List** window instruments) without requiring you to first log out of EOS Trader.
Import Workspaces	Allows you to load previously saved workspace configurations from a local file system.
Export Workspaces	Allows you to save the current workspace configuration to a local file system. **Note:** An exported workspace file includes a .eos extension.

Window Menu

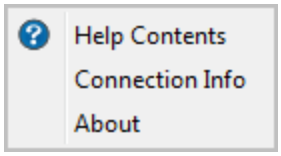


Use the Window menu to open any of the available CME EOS Trader windows. The commands available from the Workspace menu include:

Command	Function
List	Opens the **List** window, which allows you to view real-time market data for individual contracts and also allows you to submit RFQs and quotes, as well as build strategies.
Active Contract Viewer	Opens the **Active Contract Viewer** window, which displays all RFQs and Trades based on your filter settings.

Command	Function
Order Management	Opens the **Order Management** window, which displays real time status updates for orders, cancels, trades and RFQs. The **Order Management** window allows you to view data in a single 4-tabbed window or in as many as four separate windows (**Orders**, **Trades**, **Cancels**, **RFQs**). **Note:** Once you open an **Orders** window for example, you cannot select to open the 4-tabbed (All) window until you close the **Orders** window.
All	Opens a single 4-tabbed **Order Management** window.
Orders	Opens an **Orders** window.
Trades	Opens a **Trades** window.
Cancels	Opens a **Cancels** window.
RFQs	Opens a **RFQs** window.
Market History	Opens a submenu to select a historical fill window for either option trades, RFQs, or covereds.
Options Trades	Opens the **Options Trades** window, which displays all the day's filled options based on your filter settings.
RFQs	Opens the **RFQs** window, which displays all the day's RFQs based on your filter settings.
Covereds	Opens the **Covereds** window, which displays all the day's covered contracts based on your filter settings.
Actives	Opens the **Actives** window, which illustrates the contracts with the most volume for the current day based on your filter settings.
Market Depth	Opens the **Market Depth** window, which allows you to view an in-depth history of market information for a single Future (or Volatility-Quoted contracts), including the bid and ask quantity and bid and ask price.
Time & Sales	Opens the **Time & Sales** window, which allows you to view a history of transactions for a specific contract, including the date, time, quantity and price of the most recent sale.
Customer Accounts	Opens the **Customer Accounts** window, which allows you to enter the clearing account information that will be used when submitting an order ticket.
Group Info	Opens the **Group Info** window, which allows a user to view specific data (such as Login ID) for the other users in their group. **Note:** This option is only available to users who are part of a group.
Alerts	Opens the **Alerts** window, which provides status such as when being reconnected to a gateway.

Help Menu



Use the Help menu to access the Help system, version, and contact information. The commands available from the Help menu include:

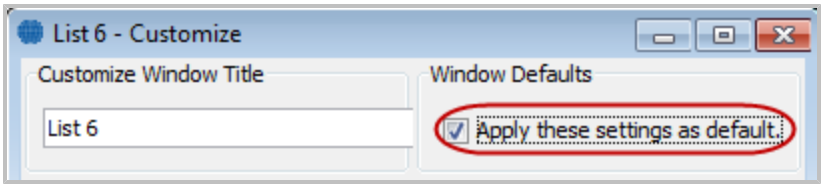
Command	Function
Help Contents	Opens the online Help system.
Connection Info	Illustrates connection statistics, client memory, and system information.
About	Provides build and Java versions, as well as customer support contact information.

Customizing a Window

Many EOS Trader windows include a customization feature whereby users designate columns displayed, set text color and background, and edit font and font size. **Customize** window settings override the global settings created in the **Preferences** window. The tabs on the **Customize** window include **Columns**, **Colors**, and **Fonts**, and are described in detail below.

Note: The **Time & Sales - Customize** window includes a **View Filter** tab that allows you to filter the contract display based on minimum price, maximum price, minimum quantity, and maximum quantity.

You can save any of your customization settings as your window default settings, by clicking the checkbox for the **Apply these settings as default** field.



The following windows include the customization feature:

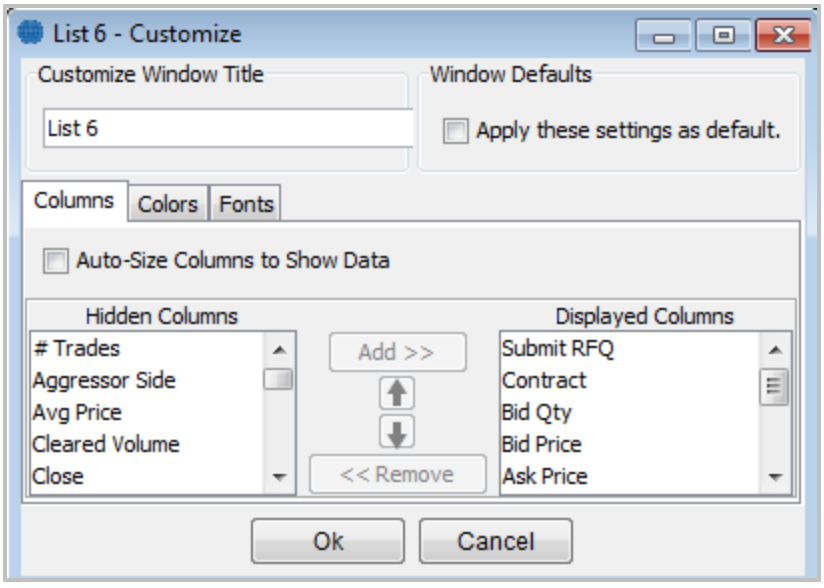
- List Window
- Order Management Window
- Time & Sales Window
- Active Contract Viewer Window
- Actives
- History: Options Trades Window
- History: RFQ Window
- History: Covereds Window
- Market Depth Window

Note: Customizations are applied to both a window's table header and body rows.

To access the Customize window:

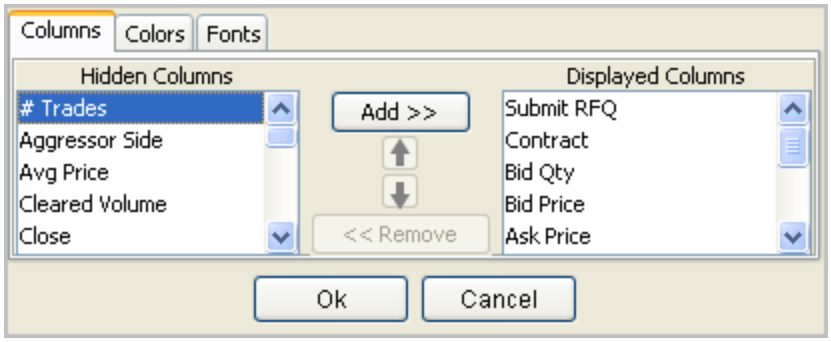
From any of the windows listed above, click the **Customize** button .

The ***Window Title*** **- Customize** window appears.



Note: To ensure data does not stretch beyond a column border, click to enable the **Auto-Size Columns to Show Data** field.

Columns Tab



From the **Columns** tab you can display, hide, and rearrange columns.

To display, hide, and rearrange columns:

1. On the **Customize** window, select the **Columns** tab.
2. From the **Hidden Columns** list, click to highlight the row you want displayed and click the **Add>>** button.

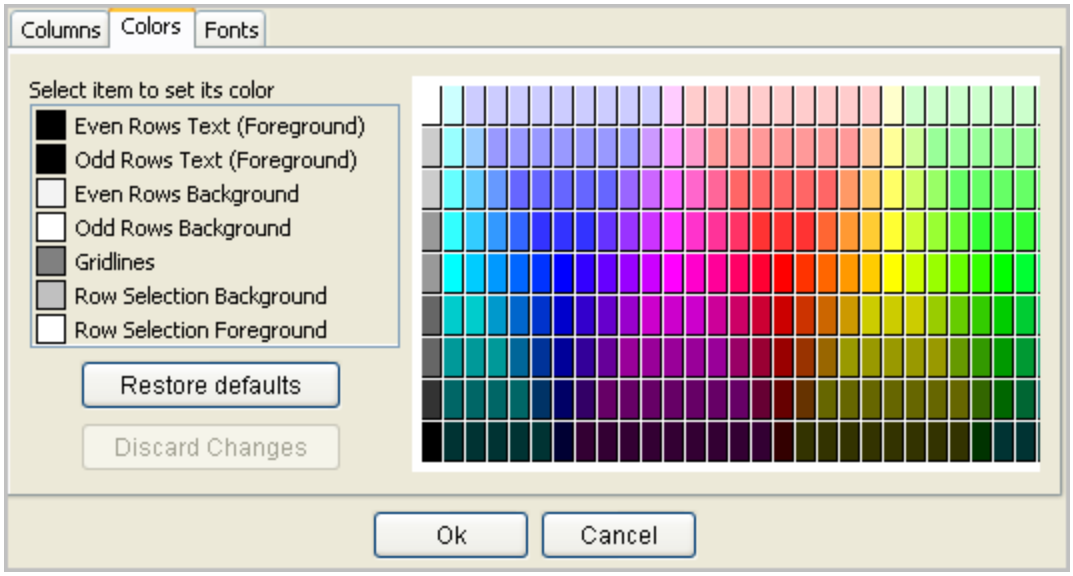
   The highlighted column appears in the **Displayed Columns** list.
3. From the **Displayed Columns** list, highlight the row you want to hide and click the **<<Remove** button.

   The highlighted row appears in the **Hidden Columns** list.
4. From either the **Hidden Columns** or **Displayed Columns** list, highlight the row you want to rearrange.
5. Click either the up or down arrow to move the column to the left or right of the window display.

   Note: The up arrow moves a column to the left of the window display and the down arrow moves it right.
6. Click the **Ok** button to save your changes.

   Note: To ignore the changes you selected, click the **Cancel** button.

Colors Tab



From the **Colors** tab you can customize the text, background, and gridline color of rows displayed in a window.

To set a row's text, background and gridline color:

1. On the **Customize** window, select the **Colors** tab.
2. In the **Select item to set its colo**r section, click **Even Rows Text** or **Odd Rows Text** to highlight that option.
3. From the color palette on the right, click the text color you wish to select.

   The text in either the even or odd numbered rows changes to your chosen color.
4. In the **Select item to set its color** section, click **Even Rows Background** or **Odd Rows Background** to highlight that option.
5. From the color palette on the right, click the background color you wish to select.

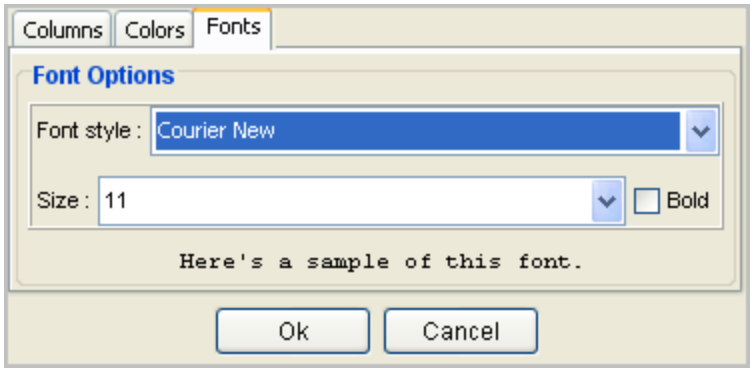
   The background in either the even or odd numbered rows changes to your chosen color.

   Note: You can also set a row's background or foreground color for when that row is selected.
6. In the **Select item to set its color** section, click **Gridlines**.
7. From the color palette on the right, click the gridline color you wish to select.

   Each row's gridlines change to your chosen color.
8. Click the **Ok** button to save your changes.

   Note: To ignore the changes you selected, click the **Cancel** button.

Fonts Tab



From the Fonts tab you can edit a window's font style, sizing, and bolding.

To edit a window's font style, size, and bold setting:

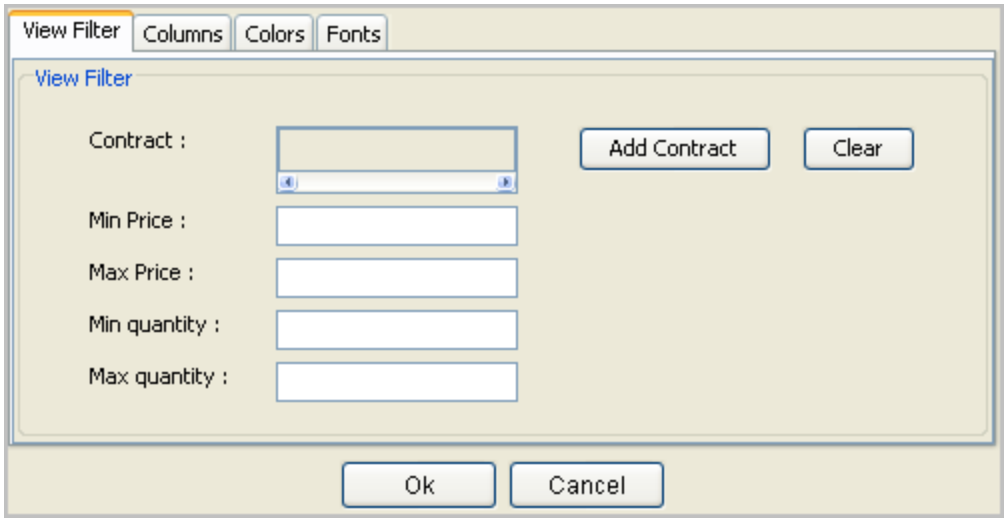
1. On the **Customize** window, select the **Fonts** tab.
2. From the **Font Options** section, in the **Font style** field, select a font from the drop-down list.
3. In the **Size** field, select a font size from the drop-down list.
4. In the **Bold** field, click the checkbox to enable bolding.

   Note: When the **Bold** field checkbox is blank, bolding is disabled.

5. Click the **Ok** button to save your changes.

   Note: To ignore the changes you selected, click the **Cancel** button.

View Filter Tab



From the **View Filter** tab you can restrict the trades displayed in a **Time & Sales** window to the specific contract(s) selected in the Contract filter setting. In addition, you can restrict the trades displayed based on trade price and quantity.

Note: This option is available only when accessing the **Customize** window from the **Time & Sales** window.

To filter the contract display:

1. On the **Customize** window, select the **View Filter** tab.

Note: The displayed contracts can be chosen from the **Contract Selection** window, which appears when you click the **Add Contract** button.

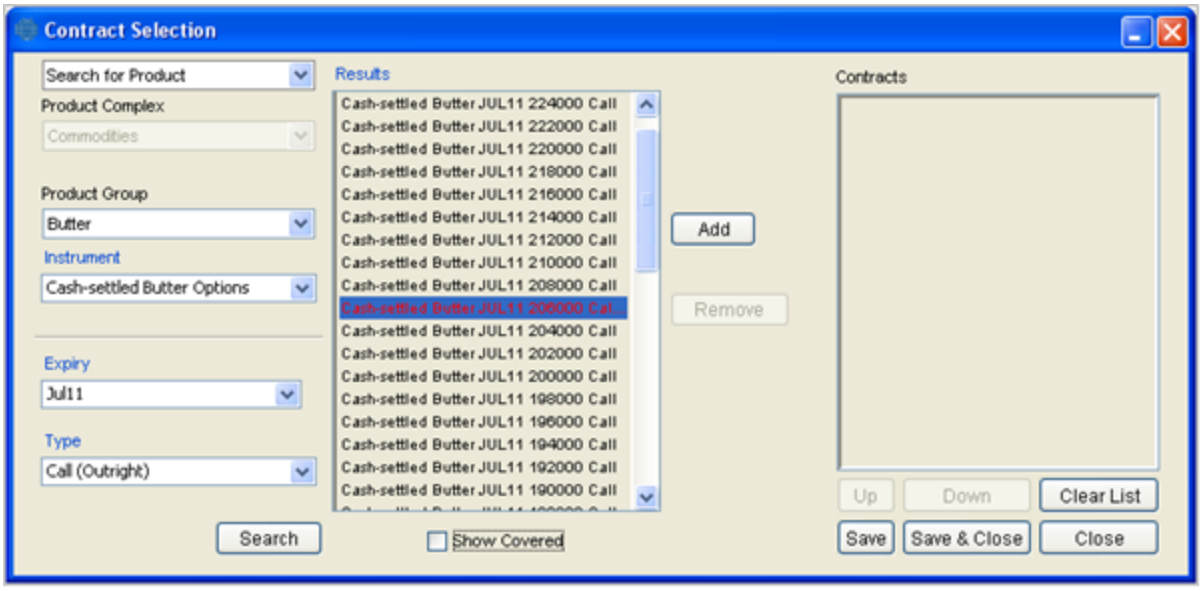
2. In the **Min Price** field, enter the lowest priced contract you want displayed in the window.
3. In the **Maximum Price** field, enter the highest priced contract you want displayed in the window.
4. In the **Min quantity** field, enter the lowest contract quantity you want displayed in the window.
5. In the **Max quantity** field, enter the largest contract quantity you want displayed in the window.
6. Click the **Ok** button to save your changes.

Note: To ignore the changes you selected, click the **Cancel** button.

To add a contract to the Time & Sales window:

1. On the **Customize** window, select the **View Filter** tab.
2. In the **View Filter** section, click the **Add Contract** button.

   The **Contract Selection** window appears.



Note: You can only add contracts designated in the current filter selection setting.

3. Complete the **Contract Selection** fields as outlined in Adding Contracts to a List.
4. On the **Customize** window, click the **Ok** button.

Note: To ignore the changes you selected, click the **Cancel** button.

Interface Theme Settings

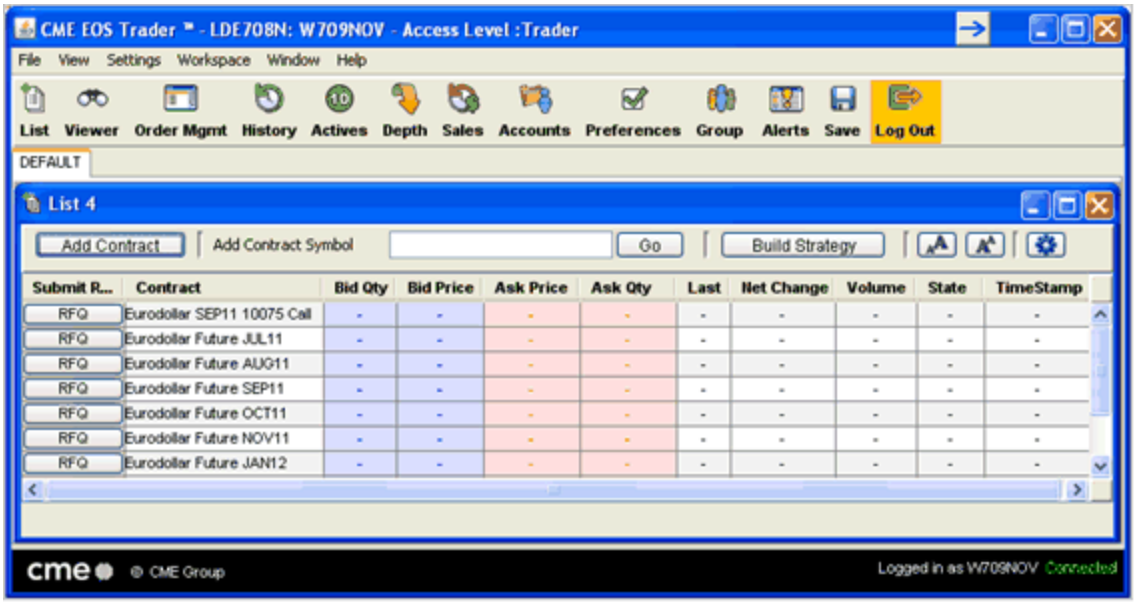
Using the Theme option, a you can modify your interface giving it either an MS-Windows or Metal appearance.

To change a window theme:

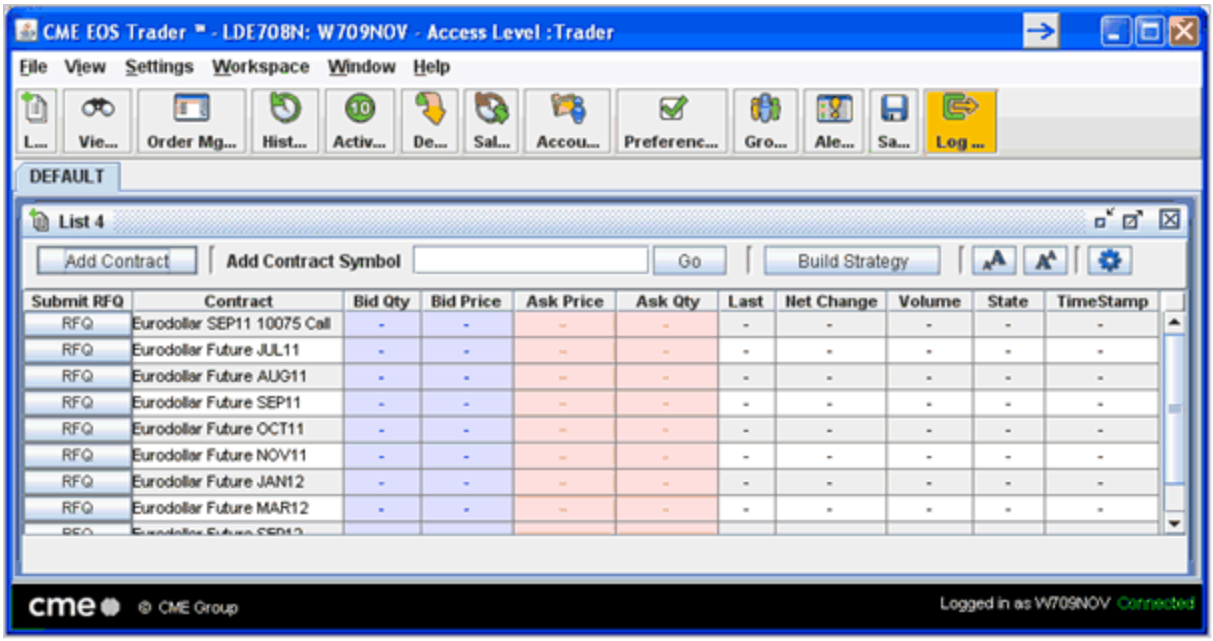
From the **Settings** menu, click **Theme**>**MS-Windows** or **Theme**>**Metal**.

The appearance of the main CME EOS Trader window changes.

MS-Windows example


CME EOS Trader - LDE708N: W709NOV - Access Level :Trader
File View Settings Workspace Window Help
List Viewer Order Mgmt History Actives Depth Sales Accounts Preferences Group Alerts Save Log Out
DEFAULT
List 4
Add Contract
Add Contract Symbol
Go
Build Strategy
Submit R... Contract Bid Qty Bid Price Ask Price Ask Qty Last Net Change Volume State TimeStamp
RFQ Eurodollar SEP11 10075 Call
RFQ Eurodollar Future JUL11
RFQ Eurodollar Future AUG11
RFQ Eurodollar Future SEP11
RFQ Eurodollar Future OCT11
RFQ Eurodollar Future NOV11
RFQ Eurodollar Future JAN12
cme CME Group
Logged in as W709NOV Connected

Metal example


CME EOS Trader - LDE708N: W709NOV - Access Level :Trader
File View Settings Workspace Window Help
DEFAULT
List 4
Add Contract
Add Contract Symbol
Go
Build Strategy
Submit RFQ Contract Bid Qty Bid Price Ask Price Ask Qty Last Net Change Volume State TimeStamp
RFQ Eurodollar SEP11 10075 Call
RFQ Eurodollar Future JUL11
RFQ Eurodollar Future AUG11
RFQ Eurodollar Future SEP11
RFQ Eurodollar Future OCT11
RFQ Eurodollar Future NOV11
RFQ Eurodollar Future JAN12
RFQ Eurodollar Future MAR12
cme CME Group
Logged in as W709NOV Connected

Account Setup

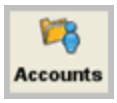
Customer Account Setup

Use the **Customer Accounts** window to enter your clearing account data, which is required before placing any orders. An account designated as a "default account' automatically populates the **Account** field of any order or quote ticket.

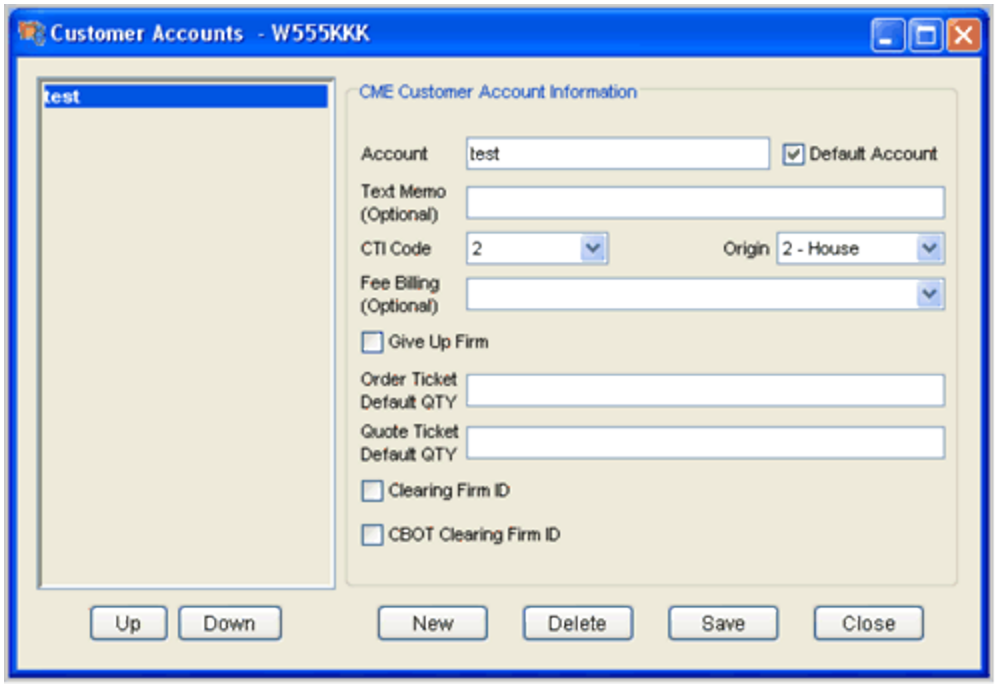
Note: The **Account**, **CTI Code**, and **Origin** fields are mandatory fields.

To set up a new customer account:

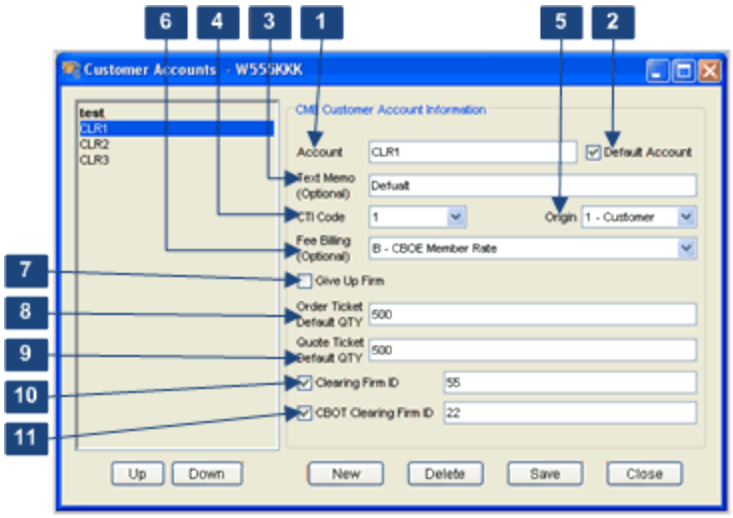
1. From the Toolbar, click the **Accounts** icon, or from the **Window** menu, click **Customer Accounts**.



The **Customer Accounts** window appears.



2. To clear the window and create a new account, click the **New** button.
3. Type or select the appropriate information in the fields as needed:



1. **Account** (Mandatory): Enter an alphanumeric account identifier that can be a maximum of 12 characters.
2. **Default Account**:Select to designate which account will pre-populate all order tickets. Only one account can be selected as a Default.
3. **Text Memo**:Enter customer phone number, Group name, or other account information. Maximum 25 characters.
4. **CTI Code** (Mandatory): Select to define Customer Type. Values 1-4 (1 = Member Orders, 2 = House Orders, 3 = Other Member Orders, 4 = Customer Orders).
5. **Origin** (Mandatory): Select to indicate the type of account for which the order was submitted. Values 1-2 (1 = Customer and 2 = House).
6. **Fee Billing**: Select to define a billing rate (e.g. B = CBOE Member Rate).
7. **Give Up Firm**: Select to indicate orders for this account will be given up. Include the 3-digit Firm number of the firm to whom the trade will be given.
8. **Order Ticket Default QTY**: Enter to designate a default quantity for all of the customer's order (bid and offer) tickets. Maximum 5 digits.
9. **Quote Ticket Default QTY**: Enter to designate a default quantity for all of the customer's quote tickets. Maximum 5 digits.
10. **Clearing Firm ID**: Select to designate the 3-digit number associated with the customer's CME Clearing Firm. Created for Trade Reporter (Block, OTC, EFP, and EFR trade submissions).
11. **CBOT Clearing Firm ID**: Select to designate the 3-digit number associated with the customer's CBOT Clearing Firm. Created for Trade Reporter.

4. Click the **Save** button.

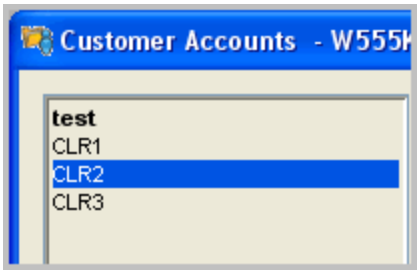
The new customer account is listed in the menu on the left of the window and the account information is saved. If you already have other accounts, the new account is added to the bottom of the list.

Re-arranging customer account listing

Re-arranging the accounts determines the order they will appear on a quote or order ticket's **Account** field drop-down menu.

To re-arrange the listing of your customer accounts:

1. Open the **Customer Accounts** window.
2. From the account list on the window's left side, highlight the account you want to re-arrange.



3. To move the account up or down the list, click the **Up** or **Down** button.
4. Click the **Close** button.

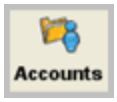
Assigning an Account to a Ticket

Use the **Customer Accounts** window to enter your clearing account data, which is required before placing any orders. An account designated as a "default account' automatically populates the **Account** field of any order or quote ticket.

Note: The **Account**, **CTI Code**, and **Origin** fields are mandatory fields.

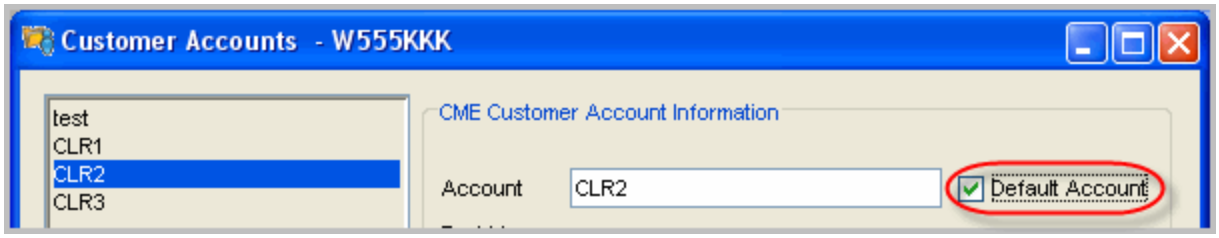
To assign an account to a ticket:

1. From the Toolbar, click the **Accounts** icon, or from the **Window** menu, click **Customer Accounts**.

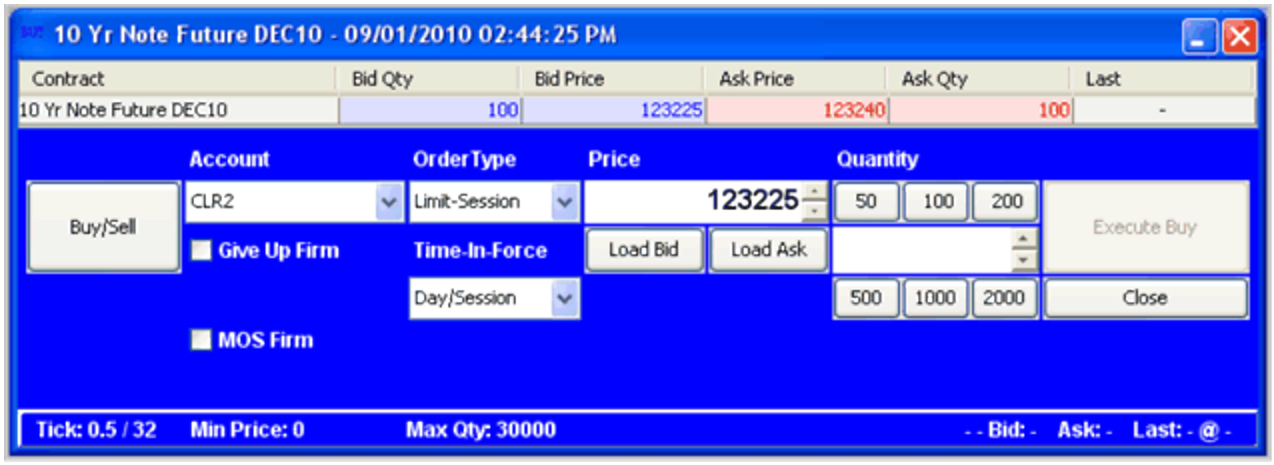
   The **Customer Accounts** window appears.

2. From the account list, click to highlight an account and click to check the **Default Account** box.

3. Click the **Save** button.
4. From the **List** window, click in a Bid or Ask field for the contract on which you'd like to place an order.

   An order ticket appears.

   Note: The default account appears in the **Account** field.

5. To change the account, in the **Account** field, click the drop-down list and choose an alternate account.
6. Enter any other information in the ticket as needed.
7. To submit the order, click the **Execute Buy** or **Execute Sell** button.

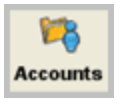
   Your order is sent on the account you selected.

Deleting a Customer Account

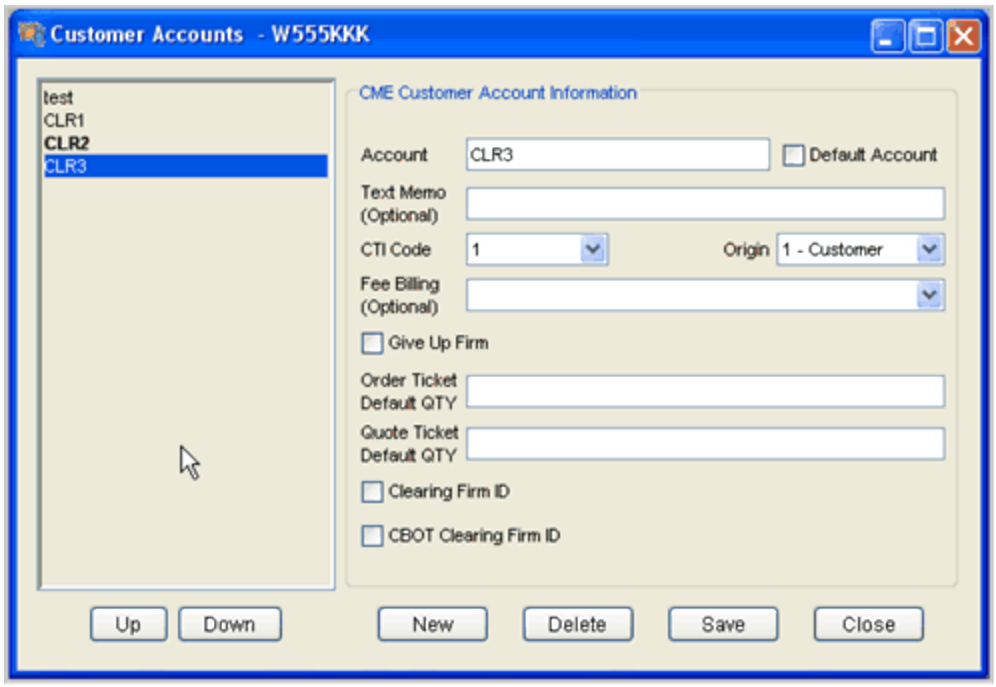
You can delete accounts you have set up in the CME EOS Trader application. However, you must always have one Default account.

To delete a customer account:

1. From the Toolbar, click the **Accounts** icon, or from the **Window** menu, click **Customer Accounts**.

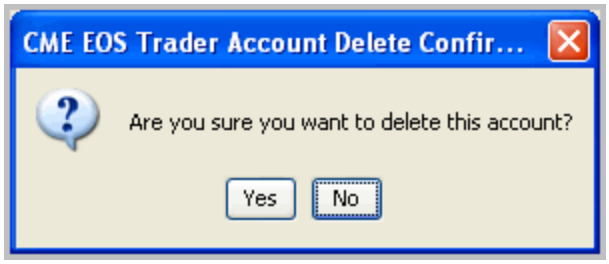
   

   The **Customer Accounts** window appears.

2. Click to highlight the account you want to delete.
3. Click the **Delete** button.

   A confirmation message appears, verifying the account will be deleted.

4. To delete the account, click the **Yes** button.

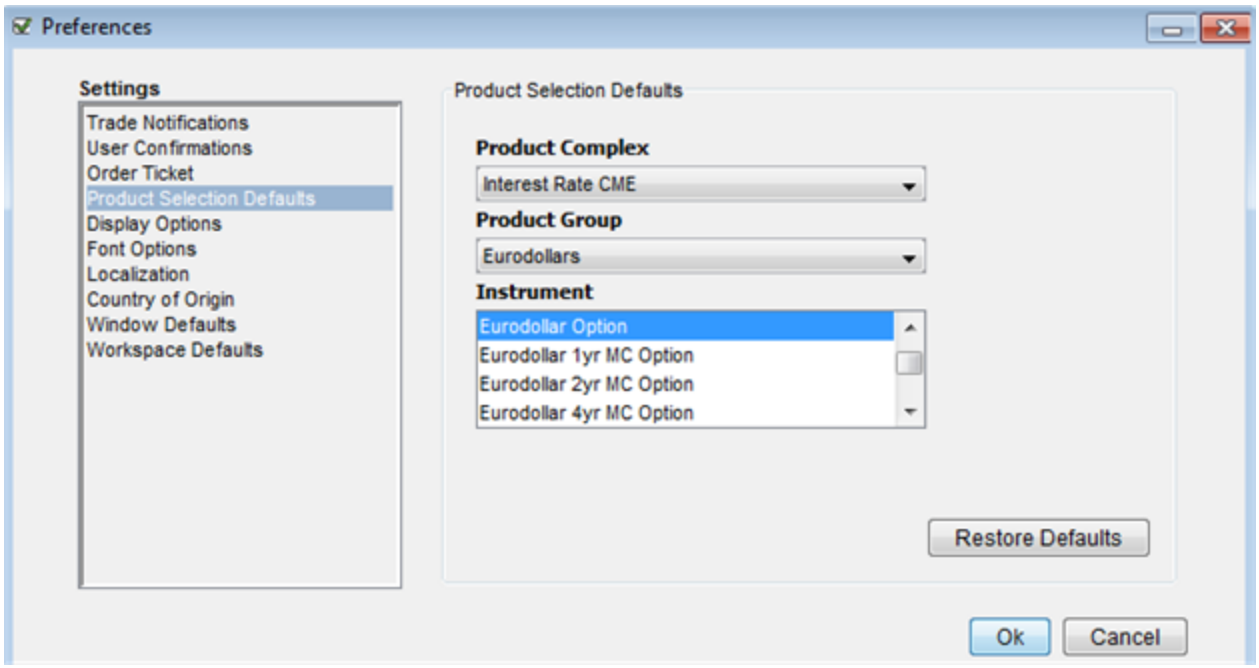
   The account is deleted and removed from the **Customer Accounts** window display.

5. To exit the window, click the **Close** button.

User Preferences

Introduction to User Preferences

Preference settings determine what is displayed in various windows by default, and allows you to easily view the information that is most important to you. For example, if you are most interested in trading 10-year U.S. treasury note futures, you would set up the **Preferences** window as illustrated below:



Accessing the Preferences Window

To access the Preferences window:

From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

The **Preferences** window appears.

You can establish preferences for the following settings:

Trade Notifications
User Confirmations
Order Ticket
Product Selection Defaults
Display Options
Font Options
Localization
Country of Origin
Window Defaults
Workspace Defaults

Using the Filter Selector

The enhanced filtering allows you to view data at the Product Complex, Group, and/or Instrument level. Use the Filter Selector to define the product data that displays in several CME EOS Trader windows. The data in any **Filter Selector** window defaults to the selections you made for the Product Selection Defaults settings in the **Preferences** window. The Filter Selector, available in five EOS Trader windows, opens automatically when a window is opened, and is also available via a **Filter Selector** button. The windows from which you can access the Filter Selector include:

- Active Contract Viewer
- Actives
- Market History/Options Trades
- Market History/RFQs
- Time & Sales

Note: The **Active Contract Viewer** displays a different **Filter Selector** than the one accessed via the **Actives**, **Options Trades**, and **RFQs** windows in that it offers an additional **Message** option.

The fields available from the Filter Selector include the following:

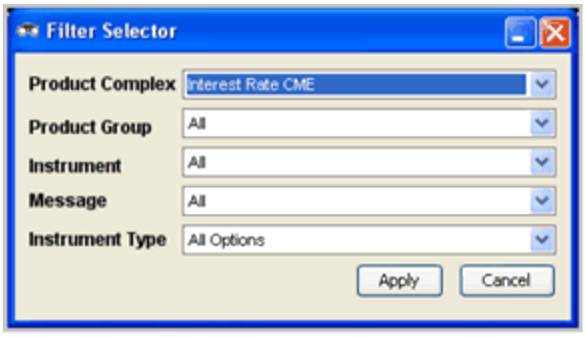
Field	Description	Window
Product Complex	A group of related products.	Active Contract Viewer, Actives, Options Trades, RFQs
Product Group	A collection of product instruments that make up a product complex.	Active Contract Viewer, Actives, Options Trades, RFQs
Instrument	The individual products that make up a product group.	Active Contract Viewer, Actives, Options Trades, RFQs
Instrument Type	The type of product (e.g. Option Spreads).	Active Contract Viewer, Actives, Options Trades, RFQs
Message	The type of message to accept (only RFQs, only Trades, all RFQs and Trades).	Active Contract Viewer

Using the Filter Selector

To use the filter selector:

1. Open either the **Active Contract Viewer**, **Actives**, **Options Trades**, **Time & Sales**, or **RFQs** window.

   The **Filter Selector** window appears automatically.



Note: You can also access the Filter Selector via the **Filter Selector** button.

2. On the **Filter Selector** window, complete the fields as needed.
3. Click the **Apply** button.

   The window you have open populates with data based on your filter settings.

Trade Notifications

Use trade notifications to give a visual and/or audio indicator when a trade has been filled. Below is a sample visual notification for a fill on a 10-year note future buy order, where the bid quantity was 50 and the bid price was 123260.

10 Yr Note Future MAR11 - 09/02/2010 10:57:58 AM
Bought
10 Yr Note Future MAR11
Total Filled 50 @ 123260
0 Working
50 Original
TON: 014XG
Additional fill details are shown in the order management/trades tab
Close

You can set visual and/or audio notifications for any trade, your trades only, a request for quote, or a cross request.

Note: When enabling the audio notification, the Trade, Own Trade, RFQ, and Cross Request options are all selected automatically.

The available notifications include the following:

Setting	Description
Visual Trade Notification - Own	Enables a visual pop-up trade notification that appears on the screen when you are involved in a trade.
Visual trade Notification - All	Enables a pop-up trade notifications for all trades made within a group, and is viewable by the members of the group.
Audio Notification - All	Enables an audio notification that activates when a trade is filled.

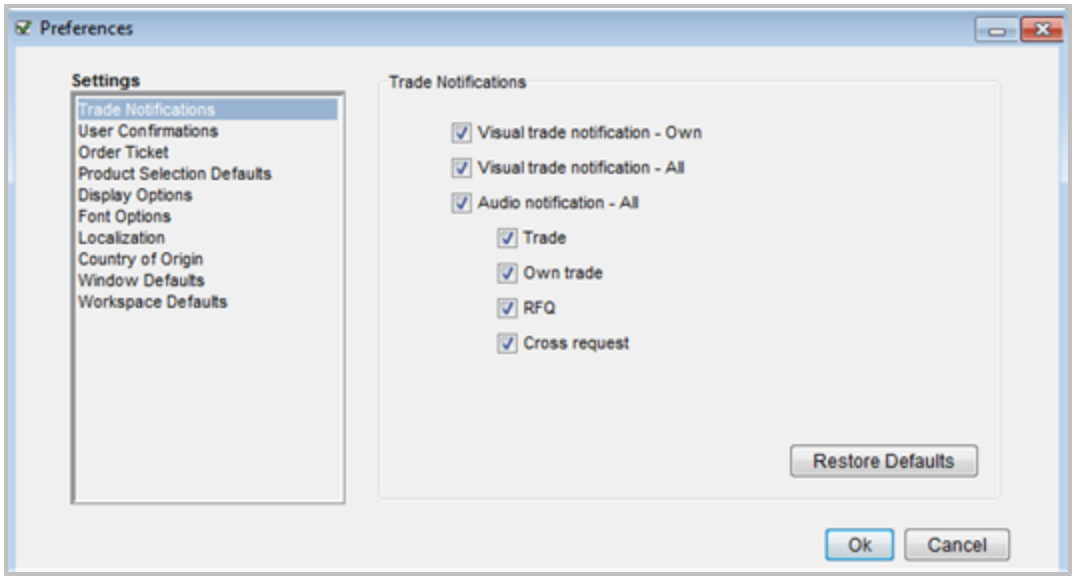
Setting Up Trade Notifications

To set up trade notifications:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Trade Notifications**.

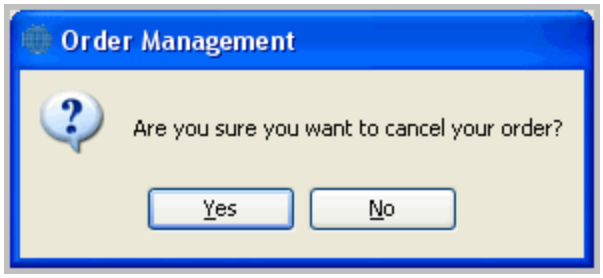
3. In the **Trade Notifications** pane, select the visual and/or audio options as needed.

   Note: Click the **Restore Defaults** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

User Confirmations

The User Confirmations settings provide a notification when an order is modified or canceled. For example, with the Cancel Order Warning option enabled, the following confirmation displays when canceling an order from the **Order Management** window.



You can enable user confirmations for the Cancel Order Warning option, which enables a prompt that appears when canceling an order from the Orders tab in the **Order Management** window.

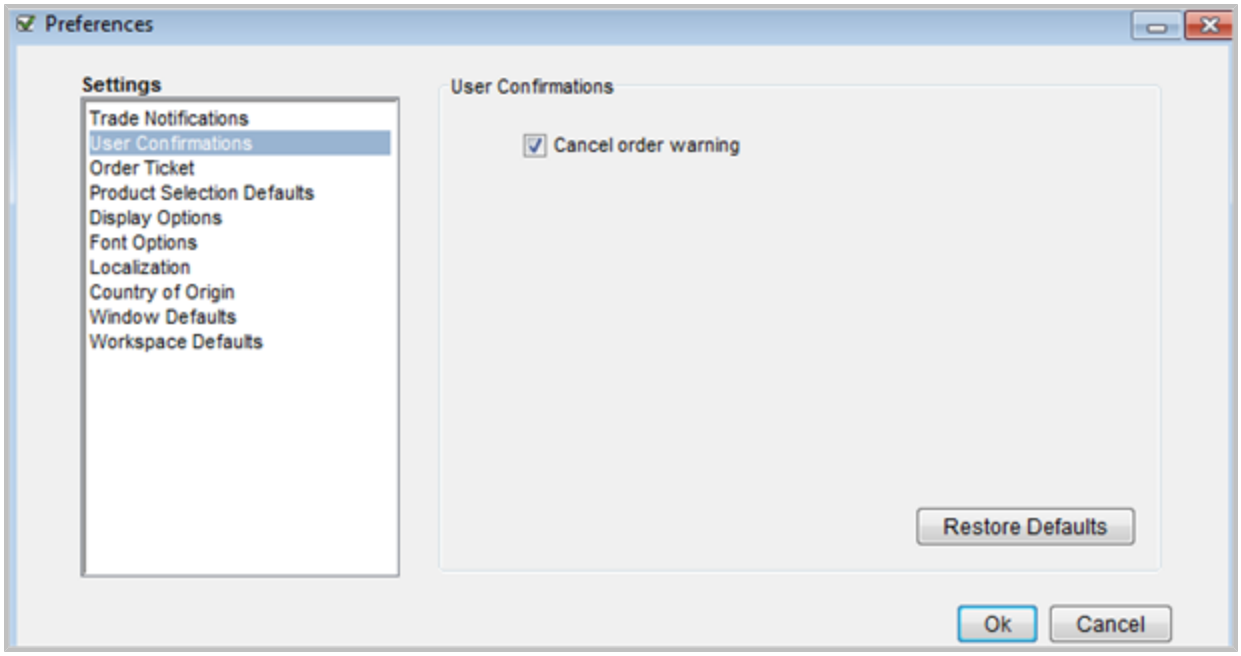
Enabling User Confirmations

To enable user confirmations:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **User Confirmations**.

3. In the **User Confirmations** pane, click **Cancel order warning** as needed.

Note: Click the **Restore Defaults** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

Order Ticket

The Order Ticket setting defines certain parameters for an order ticket. For example, by enabling the maximum order quantity parameter and setting a value, you will be unable to assign a buy or sell quantity above the value you set for any individual ticket.

You can select from the following order ticket settings.

Order Ticket Settings

Setting	Description
Enable Maximum Order Quantity	Enables a maximum order quantity setting in which the value entered cannot be exceeded by a single order. The maximum numeric value is 99999. This setting applies to all order, quote, RFQ, and Ex Pit tickets.
Join Bid/Ask	Enables a setting in which placing the cursor in the Bid column displays a Buy icon (one click opens a Buy ticket with the defaulted Bid price), and placing the cursor in the Ask column displays a Sell icon (one click opens a Sell ticket with the defaulted Offer price).
Hit Bid/Lift Offer	Enables a setting in which placing the cursor in the Bid column displays a Sell icon (one click opens a Sell ticket with the defaulted Bid price), and placing the cursor in the Ask column displays a Buy icon (one click opens a Buy ticket with the defaulted Offer price).
Always Select Top Bid/Ask	Enables a setting that affects the Market Depth window in which regardless of the market depth row you select, the price in the top row will be used to populate the order ticket.
Select Individual Bid/Ask	Enables a setting that affects the Market Depth window in which an order ticket populates with the data the market depth row you select.

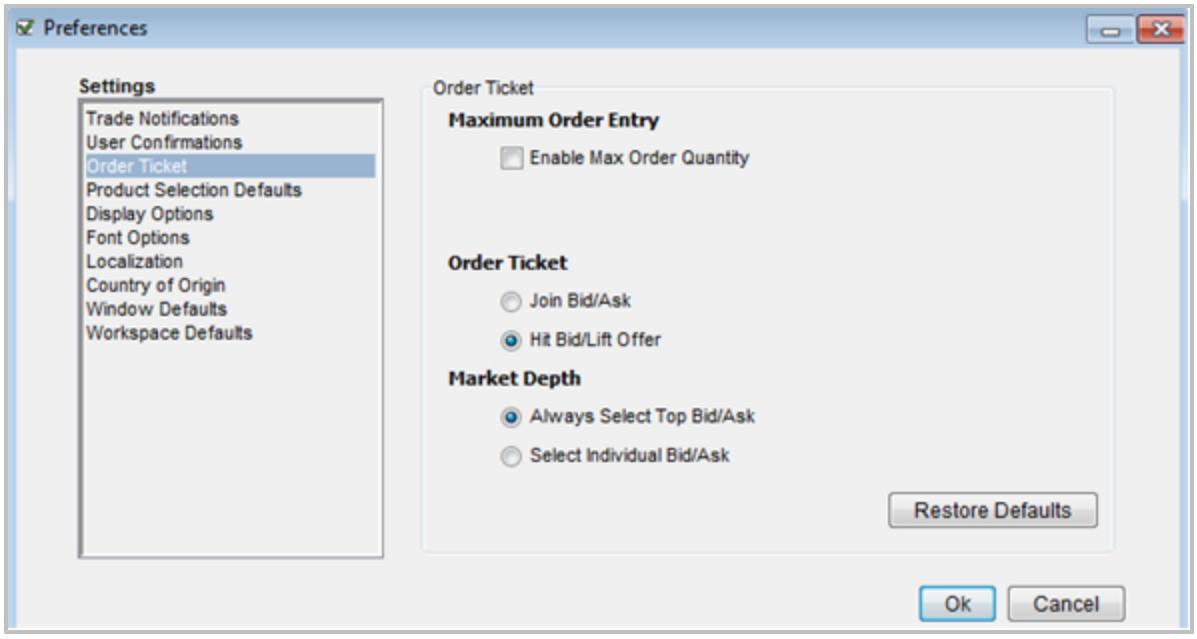
Selecting Order Ticket Settings

To select order ticket settings:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Order Ticket**.



Note: Selecting the **Enable Max Order Quantity** field opens a free form text field for entering a maximum quantity value.

3. In the **Order Ticket** pane, click to select your preferred options as detailed in the table above.

   Note: Click the **Restore Defaults** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

Product Selection Defaults

The Product Selection Default settings define the values that populate the Filter Selector window by default.

Note: For a detailed description of the Filter Selector, refer to Using a Filter Selector.

You can select from the following product selection default settings.

Product Selection Default Settings

Setting	Description
Product Complex	A group of related products. For example, the related products in the FX product complex include all currencies from different countries.
Product Group	A collection of product instruments that make up a product complex. For example, copper, gold, palladium, platinum, silver, and steel are the product groups that make up the Metals product complex.
Instrument	The individual products that make up a product group. For example, Cash-Settled Cheese Futures and Cash-Settled Cheese Options together make up the Cheese product group, which is part of the Commodities product complex.

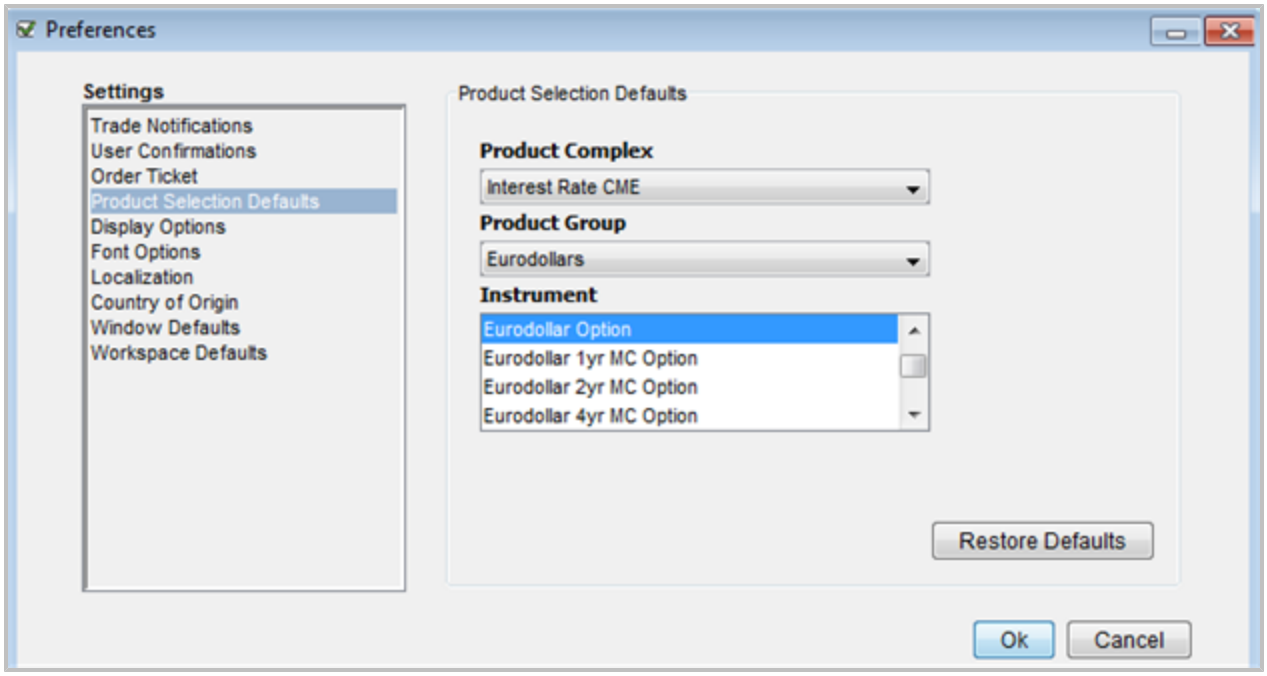
Assigning Product Selection Default Settings

To assign product selection defaults settings:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Product Selection Defaults**.

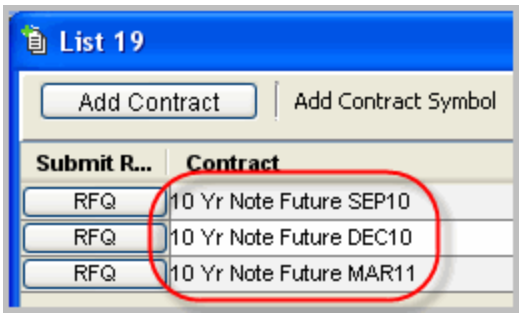
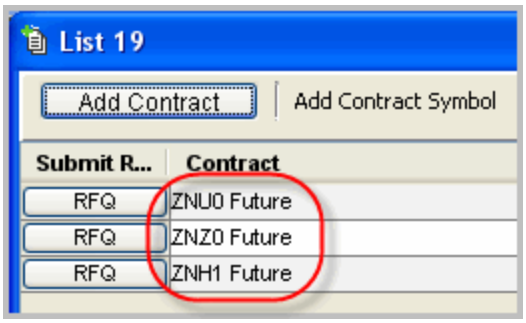
3. In the **Product Selection Defaults** pane, click to select a Product Complex, Product Group, and Instrument option as detailed in the table above.

   Note: Click the **Restore Defaults** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

Display Options

The Display Options settings define how certain data appears on your screen. For example, the illustration below shows how contracts appear in the **List** window when you select **Long** or **Short** for the Human Readable Format display option.

Long	Short
	

You can select from the following display option settings.

Display Option Settings

Setting	Description
Human Readable Format	Selecting **Long** allows you to view the readable format of the Contract, and selecting **Short** allows you to view the abbreviated format of the Contract.
Ticker	Selecting **On** or **Off** determines if the ticker is available in the **Active Contract Viewer** window.
Blinking	Selecting **On** or **Off** determines if data blinks when it changes in the **List** or Active Contract Viewer windows.

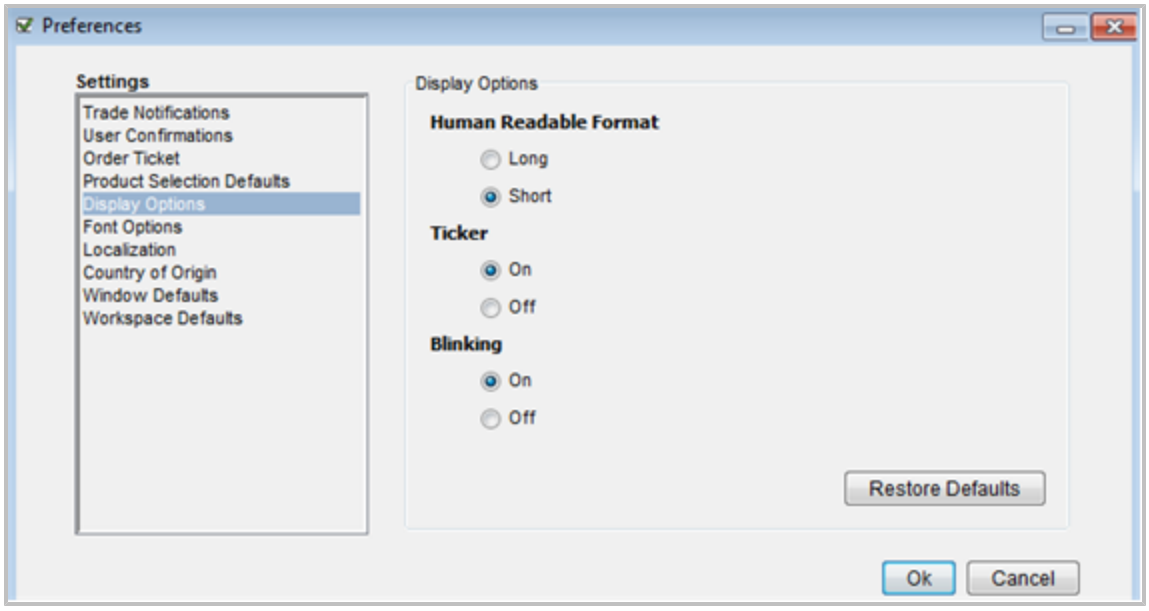
Assigning Display Option Settings

To assign display option settings:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Display Options**.

3. In the **Display Options** pane, click to select an option for Human Readable Format, Ticker, and Blinking as detailed in the table above.

   Note: Click the **Restore Defaults** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

Font Options

The Font Options settings define the appearance of text in various CME EOS Trader windows. The available setting options include font style, font size, and bold or normal characters.

Note: The preview window in the **Font Options** pane illustrates how text will appear based on the settings you apply.

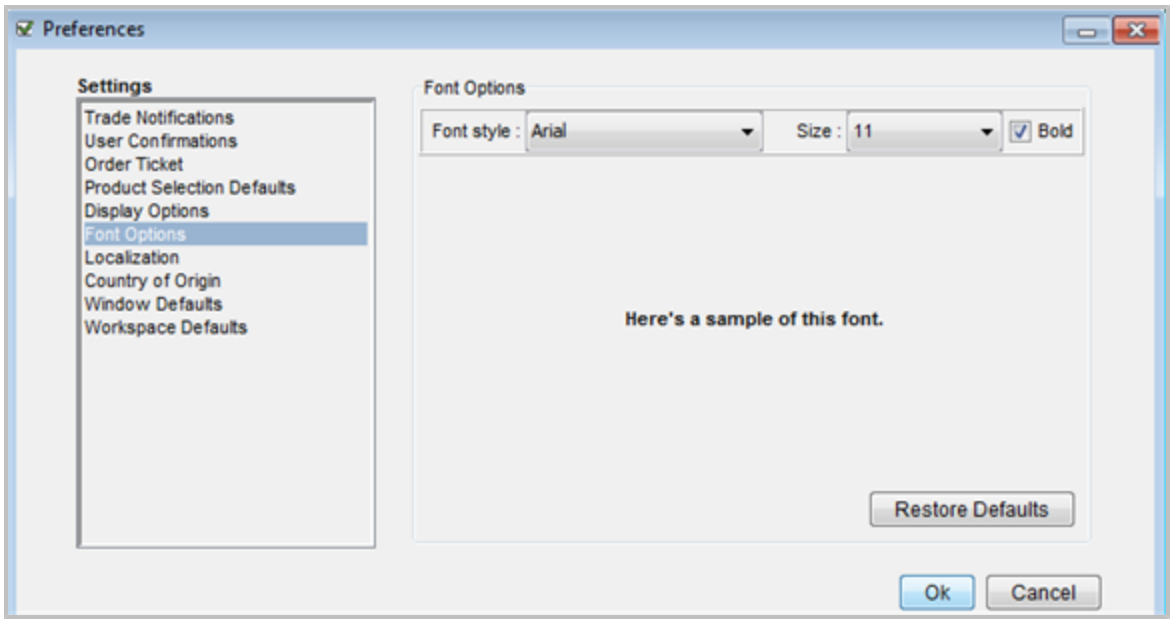
Assigning Font Option Settings

To assign font option settings:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Font Options**.

3. In the **Font Options** pane, select a style from the **Font Style** list.
4. From the **Size** list, set the font point size.
5. In the **Bold** check box, click to select the setting.

   Note: Click the **Restore Defaults** button to restore the default settings.

6. To save your preference settings, click the **OK** button.

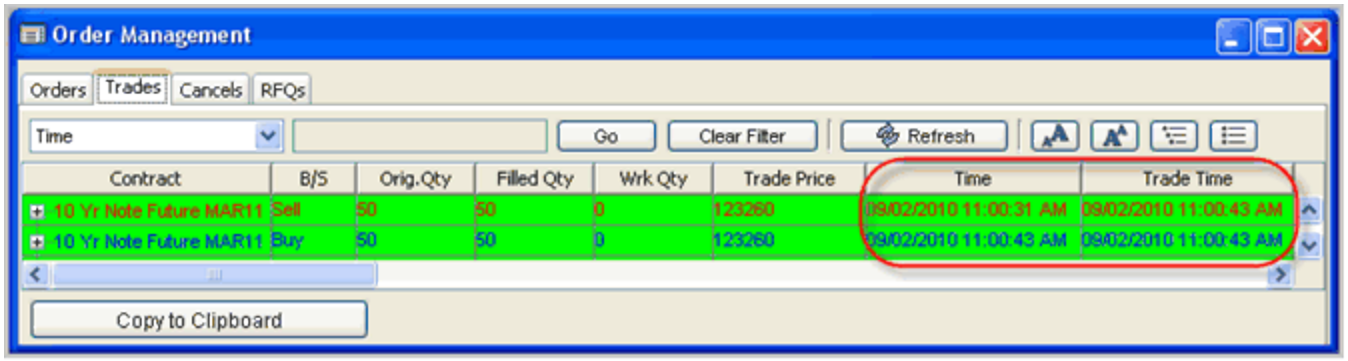
Localization

The Localization settings define the way certain information appears in a window.

You can choose from the following window and date format settings:

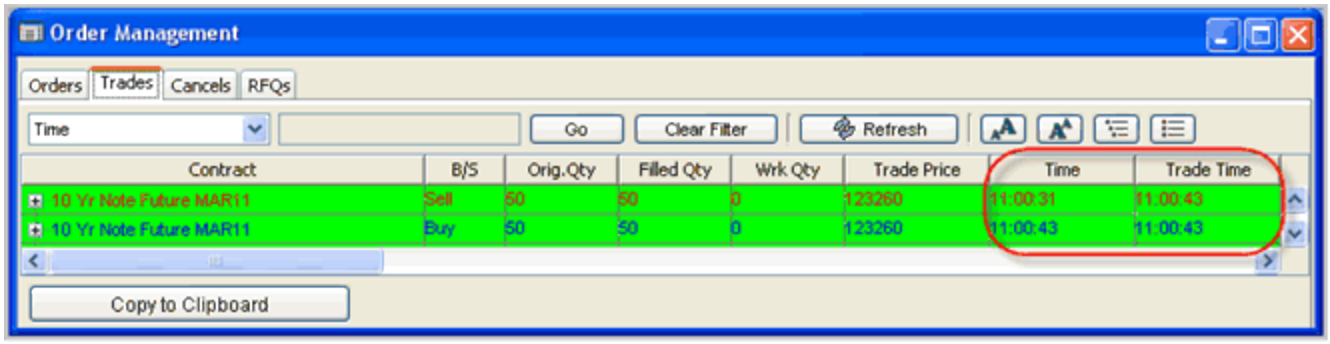
- **Date Format**: Customizes how you want to display the date and time. Display options include: MM/DD/YYYY HH12:mm:ss, MM/DD/YYYY HH24:mm:ss, DD/MM/YYYY HH12:mm:ss, DD/MM/YYYY HH24:mm:ss.

  The illustration below illustrates the MM/DD/YYYY HH12:mm:ss display option.



- **Date Format - Show Date and Time**: Displays the time and date a trade was entered (Time) and filled (Trade Time).

- **Date Format - Show Time Only**: Displays only the time a trade was entered (Time) and filled (Trade Time).



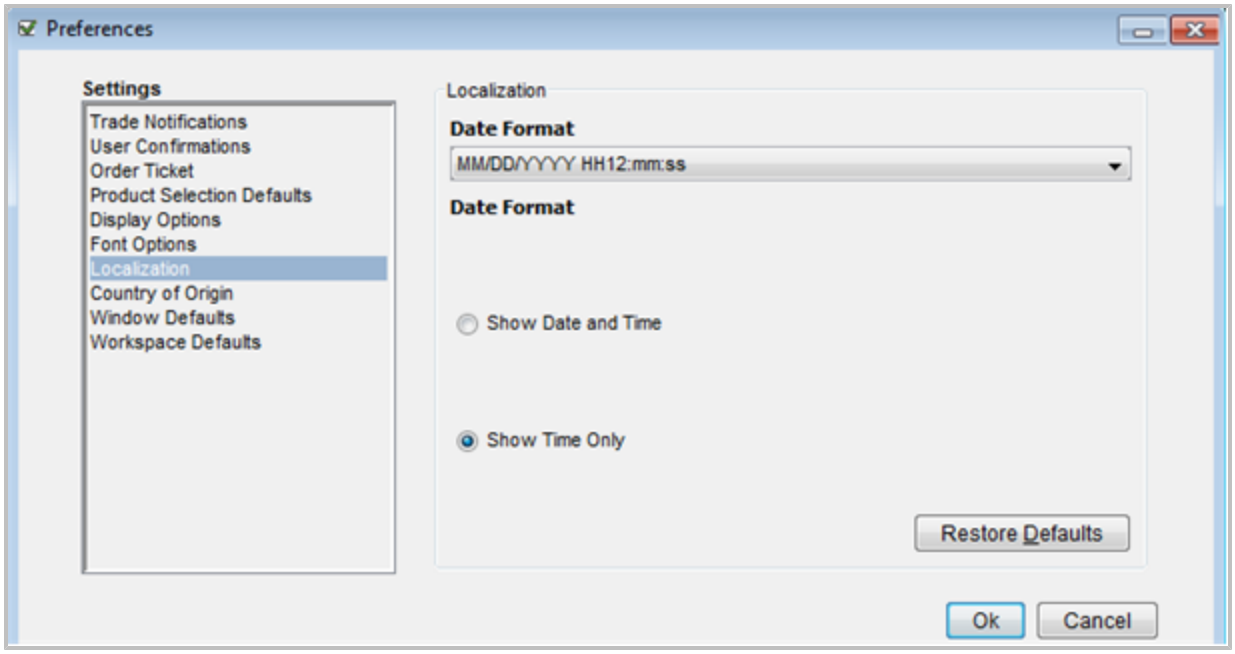
Selecting Localization Settings

To select Localization settings:

1. From the Toolbar, click the **Preferences** icon, or from the **Settings** menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Localization**.



3. In the **Localization** section, select how you want to display the date and time. Date and time display options include:
   - MM/DD/YYYY HH12:mm:ss
   - MM/DD/YYYY HH24:mm:ss
   - DD/MM/YYYY HH12:mm:ss
   - DD/MM/YYYY HH24:mm:ss
4. In the **Localization** pane, click to select one or both of the options as needed.

   Note: Click the **Restore Defaults** button to restore the default settings.

5. To save your preference settings, click the **OK** button.

Country of Origin

The Country of Origin settings define the location from which a user submits orders. This is a mandatory setting that users must establish before beginning to trade.

Warning: Orders will not go through without data in either the **Country** or **State/Province** field.

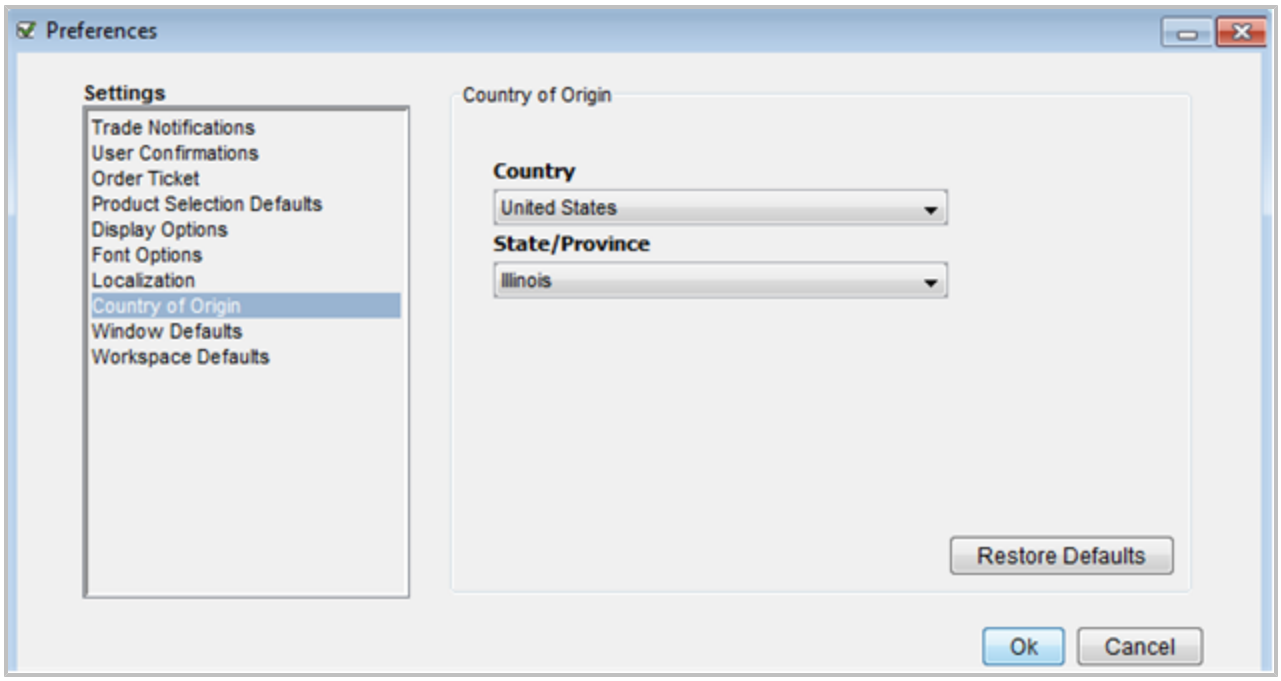
Assigning Country of Origin Settings

To assign country of origin settings:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Country of Origin**.

3. In the **Country of Origin** pane, select a country from the **Country** drop-down menu.
4. From the **State/Province** drop-down menu, identify the state/province from which orders are submitted (if applicable).

   Note: Click the **Restore Defaults** button to restore the default settings.

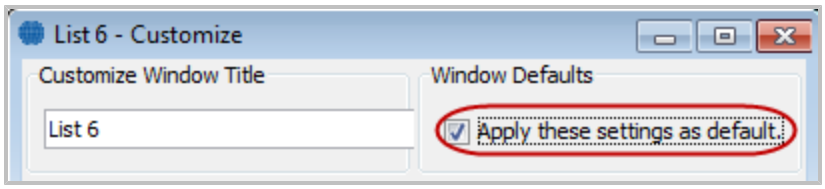
5. To save your preference settings, click the **OK** button.

Window Defaults

The Window Defaults setting allows users to clear existing window default settings. For example, if you customize your window's fonts and columns, and then select to apply your settings as a default setting (illustrated below), you would use the Window Defaults feature to clear those settings.

To apply window default settings

1. Open a **Customize** window.
2. Make column, color, or font customizations as needed.
3. In the **Windows Defaults** pane, click the checkbox to enable the **Apply these settings as default** field.



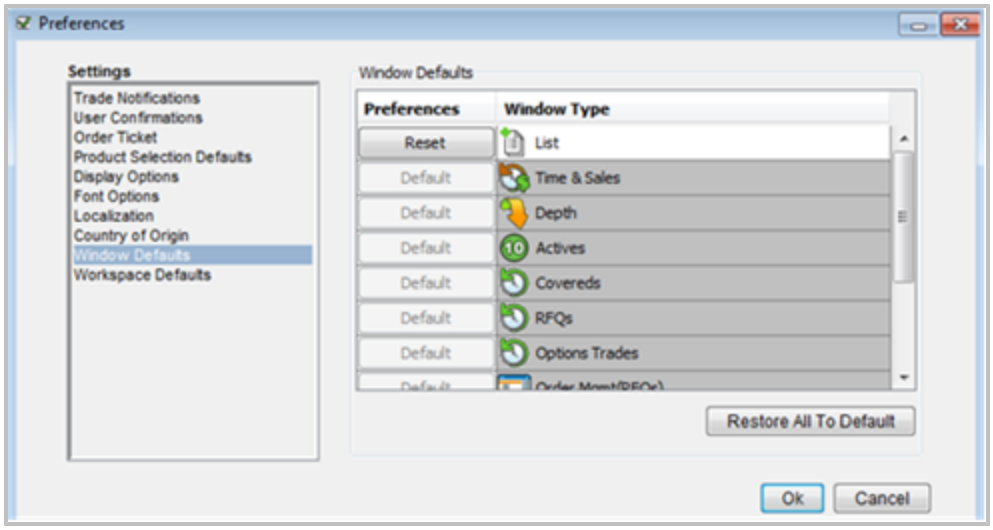
4. Click the **Ok** button.

To clear window default settings:

1. From the Toolbar, click the **Preferences** icon, or from the **Settings** menu, click **Preferences**.

The **Preferences** window appears.

2. In the **Settings** pane, click **Window Defaults**.



3. In the **Preferences** column of the **Workspace Defaults** pane, click the **Reset** button for the applicable Window Type as needed.

Note: Click the **Restore All To Default** button to restore the default settings for all the windows for which defaults have been set.

4. Click the **Ok** button.

Workspace Defaults

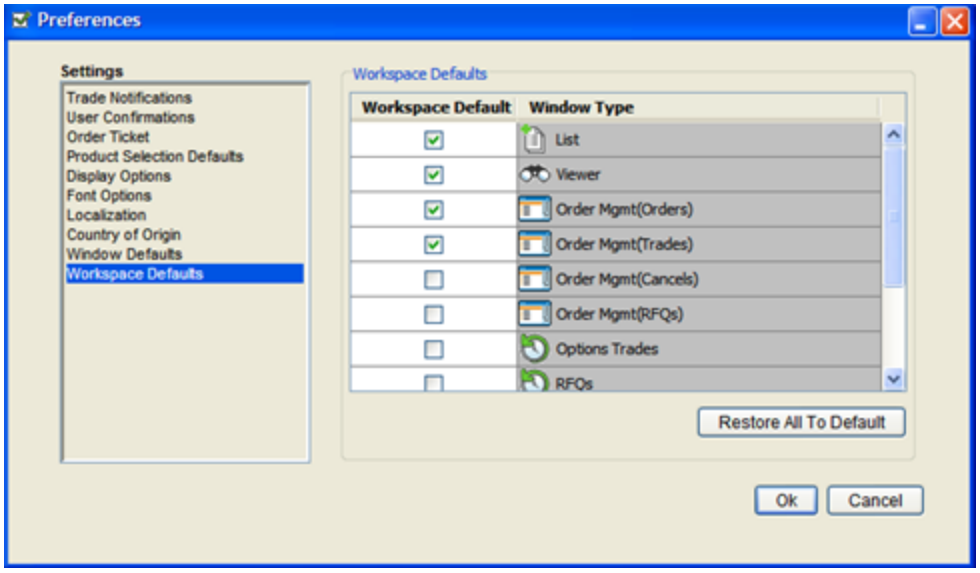
The Workspace Default setting defines the type of windows that open after creating a new workspace.

To set up trade notifications:

1. From the Toolbar, click the **Preferences** icon, or from the Settings menu, click **Preferences**.

   The **Preferences** window appears.

2. In the **Settings** pane, click **Workspace Defaults**.

3. In the **Workspace Default** column of the **Workspace Defaults** pane, click to select the **Window Type** options as needed.

   Note: Click the **Restore All To Default** button to restore the default settings.

4. To save your preference settings, click the **OK** button.

Market Overview Setup

Introduction to Market Overview Setup

CME EOS Trader provides several features that enhance how you view market activity. These features include lists, a customized workspace, and the display of active contracts (each feature is detailed below).

- **Lists**: From the **List** window, you can view current market data for only the contracts you select, and can submit orders, quotes, and RFQs for those contracts.
- **Active Contracts**: From the **Active Contract Viewer** window, you can view RFQ and options trades based on the most recent event.
- **Customized Workspace**: From the Workspace Menu items, you can select to create a new workspace, delete an existing workspace, or save any customized settings (e.g. font options) you applied to your current workspace.

Managing Lists

Introduction to Managing Lists

The **List** window displays current real-time market data for the contracts you select to view. From the window you can submit orders, quotes, and RFQs.

To access a List window:

From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

The **List** window appears.

Note: You can open multiple **List** windows and add different contracts to each window.

List Window Field Descriptions

The following table describes the fields and buttons available on the **List** window.

Field/Button	Description
Add Contact	Opens the Contract Selection screen to add contracts to the add contracts to the List area.
Add Contract Symbol	Use this to search for a contract by its symbol.
Build Strategy	Opens the **Strategy Builder** window whereby you create exchange recognized or User Defined Spreads (UDS), as well as Delta Neutral (Covered) contracts.
Customize	Opens the **Customize** window where you can designate columns displayed, set text color and background, and edit font and font size.

Field/Button	Description
Increase/Decrease Font	Use this icon to increase or decrease the font (text) size in the window.
Submit RFQ	Use to send a request for the items to the market place.
Contract	The human readable form for the contract.
Bid Qty	The current cumulative bid quantity at the current best bid price.
Bid Price	The current best bid price.
Ask Price	The current best ask price.
Ask Qty	The current cumulative ask quantity at the current best ask price.
Last	The cumulative volume traded at the last price, not just the last trade at the price, but the cumulative. This column does NOT display a better bid or ask. If multiple trades occur at the same price, then the quantity will be the sum of the consecutive trades at that price.
Net Change	The last trade's net change based on the previous day's settlement.
Volume	The cumulative volume from the electronic session.
State	The state of the transaction.
Timestamp	Timestamp of the transaction.
# Trades	The number of trades that have occurred for this contract during the current session.
Aggressor Side	The party initiating a trade.
Avg Price	Straight average of total of all trade prices divided by total number of trades in the current session.
Cleared Volume	The amount of a trade that has been cleared.
Close	The closing price.
Cumulative Qty	The volume for the contract multiplied by the leg ratio. For outrights, the multiplier is always “1”.
Delta	The ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative.
Fixing Price	The FX estimated close price statistic calculated daily, generally between 8:59:30-9:00:00 and 13:59:30-14:00:00 CT depending on the option style. The price is a volume-weighted average for the nearest quarterly currency futures contract and is used at expiration to determine whether an option contract should be exercised.
High	The high price during the current trading session.
Ind-Open	N/A
Intraday Settlement	The hypothetical, Clearing House calculated, settlement price that updates every 3 minutes.
Low	The low price during the current trading session.
Net Chg %	The net change divided by the settlement price. Will be blank if either of these values are zero.

Field/Button	Description
Open	The opening price of the current trading session.
Open Interest	The total number of options and/or futures contracts that are not closed or delivered on a particular day.
RFQ Side	Where the RFQ originated.
RFQ Size	The RFQ quantity.
Settlement	The settlement price.
Prelim Settlement	The preliminary settlement. An early, unofficial settlement price provided by the Electronic Pricing System. Usually published between 15:30:00-16:00:00 CT.
Tick Dir	The tick direction: down arrow = trading the offer, up arrow=trading the bid.

Show Contract Details

Use the Show Contract Details feature to view values for contract items such as Tick Value, Product Type, and Exchange Code.

Note: This functionality is also available in the **Active Contract Viewer** window.

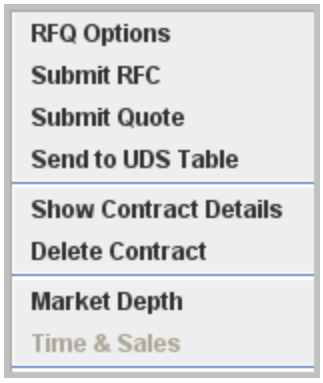
To show contract details:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

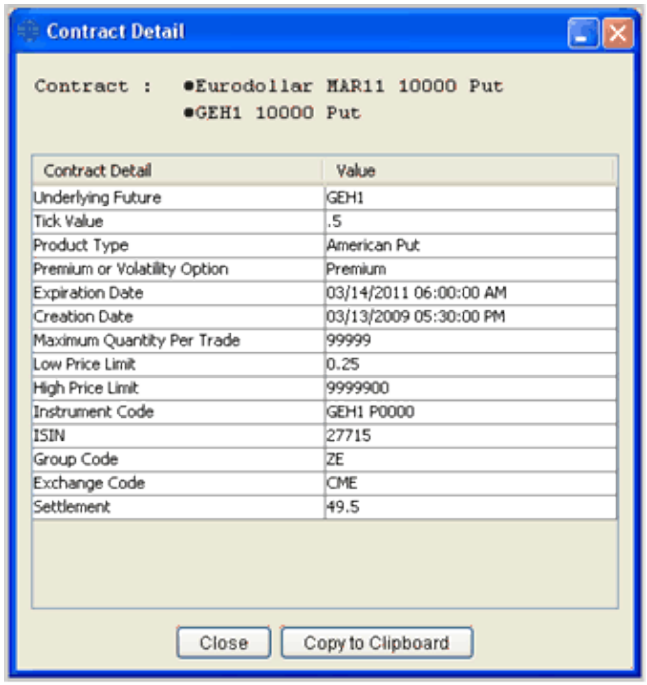
2. Right-click on the contract row for which you want to view details.

   A context menu appears.

3. Click **Show Contract Details**.

   The **Contract Detail** window appears.

4. To exit the window, click the **Close** button.

Managing List Window Columns

On the **List** window you can move a column to a new location in the window as well as select the columns you want to display.

Re-arranging Columns in the List Window

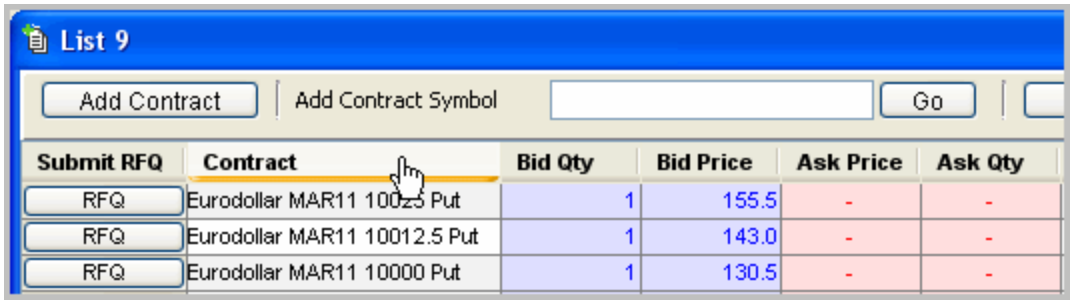
The following procedure illustrates moving a column to a new location in the **List** window.

To re-arrange columns:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

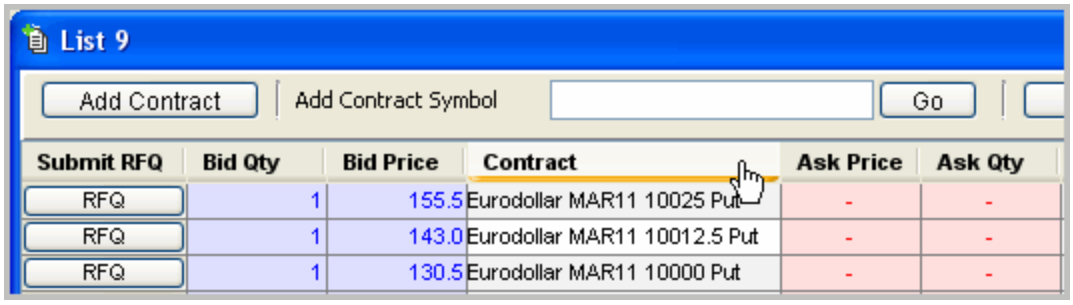
   The **List** window appears.

2. Click on the column you want to move.

3. Holding down the left mouse button, drag the column to the location where you want it moved.
4. Release the mouse button.

   The column is moved.

Displaying and Hiding Columns in the List Window

The following procedure illustrates displaying a column in the **List** window that is currently hidden and hiding a column that is currently displayed.

To display and hide columns:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

2. Right-click on a column title.

   A context menu appears.

3. To remove the column you clicked on from the window display, click **Hide**.

   The column is removed from the window.

4. To add a column to the window, click **Display** and select from the available columns.

   The column is added to the window.

   Note: Only one column can be added at a time, but you may repeat the display procedure until all available columns are displayed.

Naming a List

Use the **Window Title** window to assign a new name to an existing list.

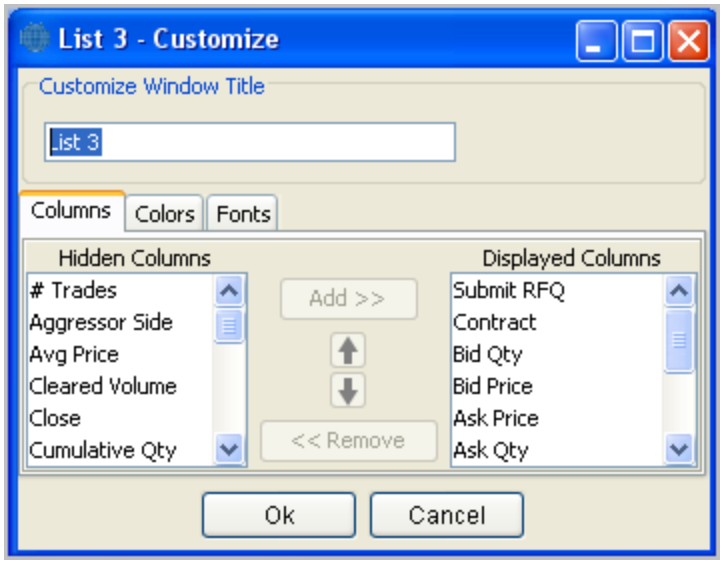
To assign a name to a list:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears with the list name in the top-left corner.

2. On the **List** window click the Customize icon .

   The **Customize** window appears.



3. In the **Customize Window Title** field, enter a new list name.
4. Click the **Ok** button.

   The list name changes.

Adding Contracts to a List

Use the **List** window to monitor as many as 200 instruments on a maximum of 20 lists, and with up to 100 contracts per list. By adding contracts you create a customized list of futures, options, and strategies illustrating current market data.

Note: You can only display 10 lists at a time. Additional lists are stored, and the system continues to monitor them even when hidden from the display.

You can add contracts to a list either through the add contracts feature or the contract symbol search feature.

Note: You can also add a contract to a list from the Actives window, as well as the Active Contract Viewer, Option Trades, and RFQs windows.

Using the Add Contract Feature

The following procedure illustrates adding contracts via the **Add Contract** button.

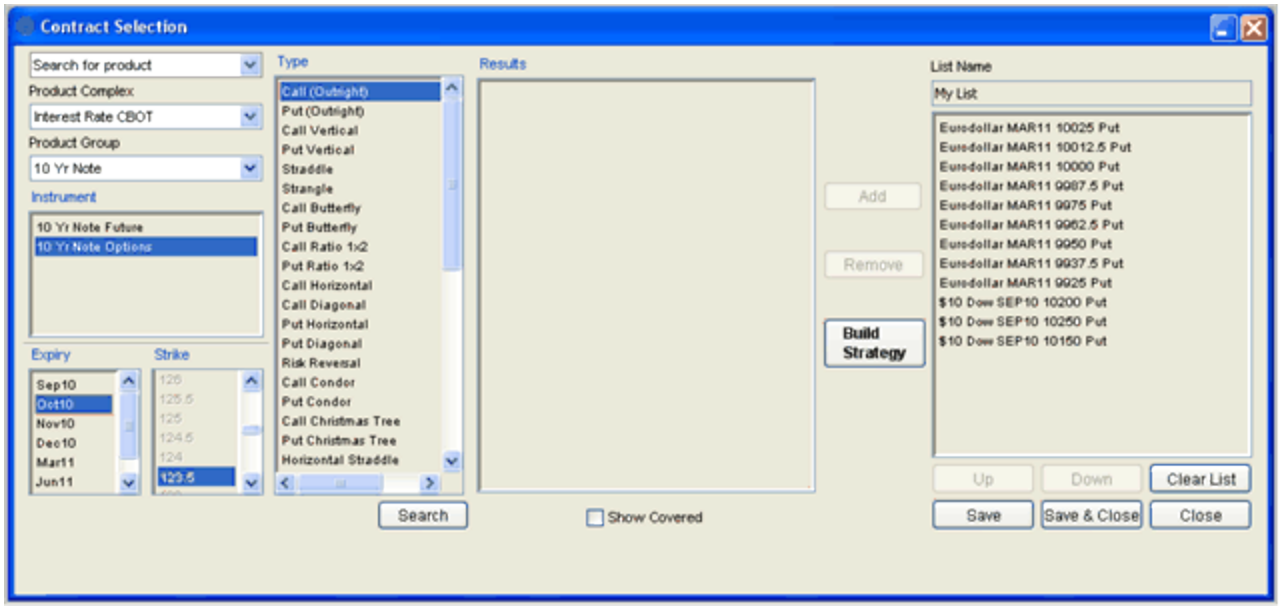
To use the add contract feature:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

2. Click the **Add Contract** button.

   The **Contract Selection** window appears.

   Note: The parameters default to your User Preferences settings.

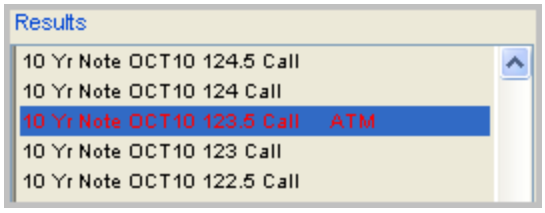
3. Make your selections from the following fields as needed.

Setting	Description
Product Complex	A group of related products.
Product Group	A collection of product instruments that make up a product complex.
Instrument	The individual products that make up a product group.
Type	The strategy type.
Expiry	The expiration date of the contract.
Strike	The strike price of the contract.

Note: The **Show Covereds** feature allows you to view any covered contracts that meet your selected parameters.

4. Click the **Search** button.

   Contracts that match the parameters you selected appear in the **Results** pane.


Results
10 Yr Note OCT10 124.5 Call
10 Yr Note OCT10 124 Call
10 Yr Note OCT10 123.5 Call ATM
10 Yr Note OCT10 123 Call
10 Yr Note OCT10 122.5 Call

Note: Horizontals Spreads list the deferred month first so the price is quoted as a premium.

5. From the **Results** pane, select one or more contracts and click the **Add** button.

   The contracts are added to the list pane.

Note: The **Remove** button moves a contract from the list pane back to the Results pane. Also, The **Clear List** button removes all contracts from the list pane.

6. To save your list and exit the **Contract Selection** window, click the **Save & Close** button.

Using the Contract Symbol Search Feature

The following procedure illustrates adding a contract via the **Add Contract Symbol** field.

To use the contract symbol search feature:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

2. In the **Add Contract Symbol** field, enter the symbol for the contract you want to add.

3. Click the **Go** button, or press the Enter key.

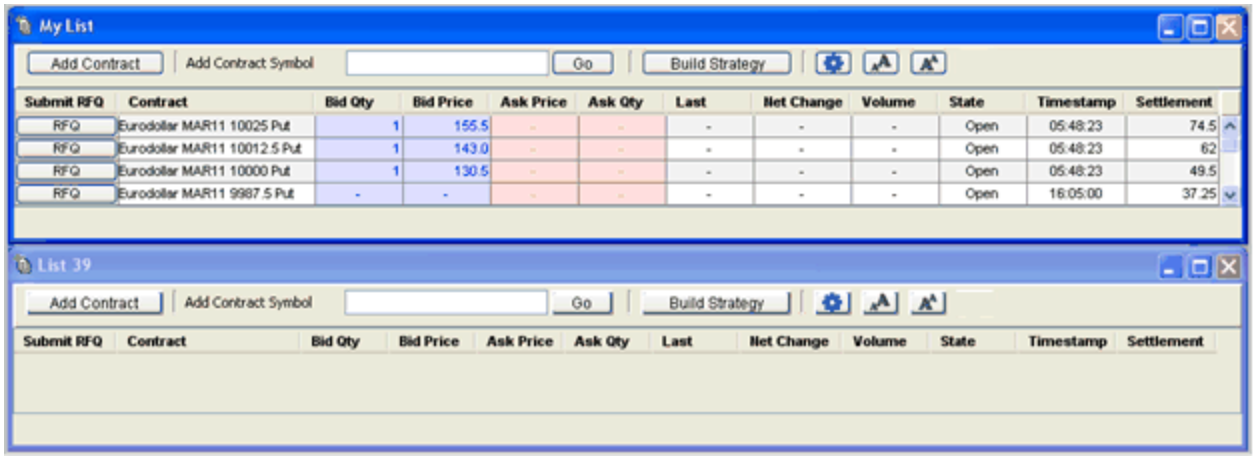
   The **Contracts** window appears.

4. Select a contract from the list and click the **Add** button.

   The contract is added to the **List** window.

Drag-n-Drop a Row Between Lists

Using CME EOS Trader, you can drag-n-drop a contract row between lists. In the procedure below, the user drags one contract from the My List list to the List 39 list.



Note: The Drag-n-Drop feature is only available with Java 1.6 or higher installed.

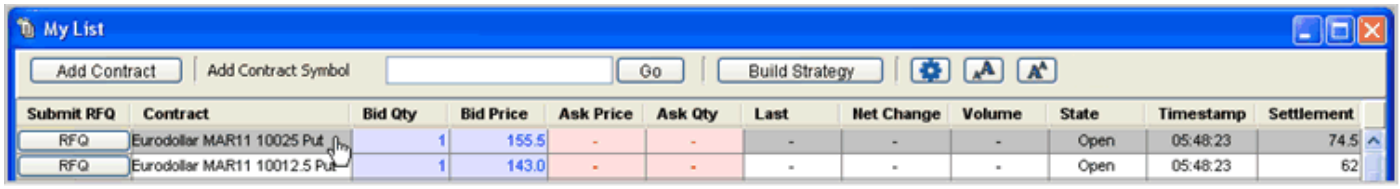
To drag-n-drop a contract between lists:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

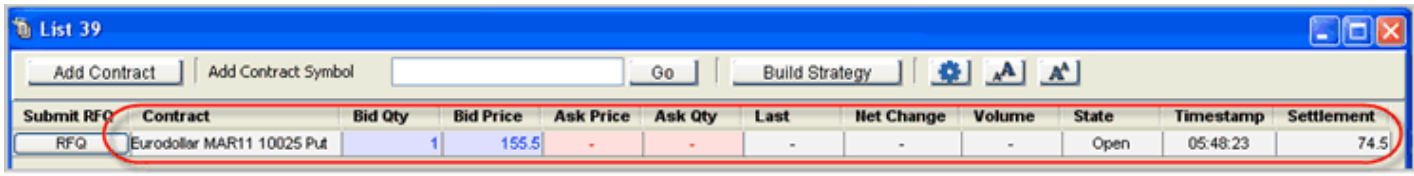
2. Repeat Step 1 to open a second **List** window.

3. On the My List list, click on the contract you want to drag.

4. Holding down the left mouse button, drag the contract to the List 39 list and release the mouse button.

   The contract appears in the List 39 window and is removed from the My List window.

Managing Active Contracts

Introduction to Managing Active Contracts

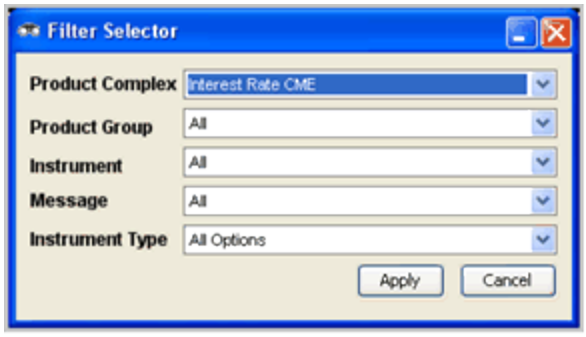
Based on your Filter Selector settings, the **Active Contract Viewer** displays the 10 most recent Options, RFQ, and/or Trade messages. When a new contract is sent, the last contract on the display is removed.

Note: CME EOS Trader allows you to open more than one **Active Contract Viewer** window at a time, each with different filter settings, subject to the maximum 10 Market Data per workspace limit.

To populate the Active Contract Viewer:

1. From the Toolbar, click the **Viewer** icon, or from the Window menu, click **Active Contract Viewer**.

   The **Filter Selector** window appears.



2. On the **Filter Selector** window, complete the fields as needed.

Setting	Description
Product Complex	A group of related products.
Product Group	A collection of product instruments that make up a product complex.
Instrument	The individual products that make up a product group.
Instrument Type	The type of product (e.g. Option Spreads).
Message	The type of message to accept (only RFQs, only Trades, all RFQs and Trades).

3. Click the **Apply** button.

   A populated **Active Contract Viewer** window appears.

Active Contract Viewer - Interest Rate CME/ Eurodollars/ All/ All/ All Options
Filter Selector...
Pause
TimeSta... Action C... Contract Bid Qty Bid Price Ask Price Ask Qty Last Net Cha... Volume
07/27/2011 ... Trade GEZ1 9300 Call 20 100.0 - - 0 @ - -1 61
07/27/2011 ... Trade GEU2 10037.5 Call - - - - 50 @ 0.25 +0.25 200
07/27/2011 ... Trade GEZ2 9600 Call - - - - 1 @ 2.0 -301 1
07/27/2011 ... RFQ GEH2 9962.5 Call - - - - - - -
07/26/2011 ... Trade GEZ1 10200 Call - - - - - - -

Active Contract Viewer Window Field Descriptions

The following table describes the fields and buttons available on the **Active Contract Viewer** window.

Note: If all contract information is not visible, hover the mouse pointer over a contract and the details appear in a pop-up (EuroYen DEC10 9962.5 Call).

Field/Button	Description
Pause	Temporarily stops window updates.
Increase/Decrease Font	Use this icon to increase or decrease the font (text) size in the window.
Customize	Opens the **Customize** window where you can designate columns displayed, set text color and background, customize the window title, and edit font and font size.
Action Code	Defines the most recent market event: Trade, RFQ, Cross.
Contract	The human readable form for the contract.
Bid Qty	The current cumulative bid quantity at the current best bid price.
Bid Price	The current best bid price.
Ask Price	The current best ask price.
Ask Qty	The current cumulative ask quantity at the current best ask price.
Last	The cumulative volume traded at the last price, not just the last trade at the price, but the cumulative. This column does NOT display a better bid or ask. If multiple trades occur at the same price, then the quantity will be the sum of the consecutive trades at that price.
Net Change	The last trade's net change based on the previous day's settlement.
Volume	The cumulative volume from the electronic session.
Timestamp	Timestamp of the transaction.
# Trades	The number of trades that have occurred for this contract during the current session.
Aggressor Side	The party initiating a trade.
Avg Price	Straight average of total of all trade prices divided by total number of trades in the current session.
Cleared Volume	The amount of a trade that has been cleared.
Close	The closing price.
Cumulative Qty	The volume for the contract multiplied by the leg ratio. For outrights, the multiplier is always “1”.
Delta	The ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative.
Fixing Price	The FX estimated close price statistic calculated daily, generally between 8:59:30-9:00:00 and 13:59:30-14:00:00 CT depending on the option style. The price is a volume-weighted average for the nearest quarterly currency futures contract and is used at expiration to determine whether an option

Field/Button	Description
	contract should be exercised.
High	The high price during the current trading session.
Ind-Open	N/A
Low	The low price during the current trading session.
Net Chg %	The net change divided by the settlement price. Will be blank if either of these values are zero.
Open	The opening price of the current trading session.
Open Interest	The total number of options and/or futures contracts that are not closed or delivered on a particular day.
Prelim Settlement	The preliminary settlement. An early, unofficial settlement price provided by the Electronic Pricing System. Usually published between 15:30:00-16:00:00 CT.
RFQ Side	Where the RFQ originated.
RFQ Size	The RFQ quantity.
Settlement	The settlement price.
Tick Dir	The tick direction: 0=trading the offer, 2=trading the bid.

Managing Active Contract Viewer Columns

On the **Active Contract Viewer** window you can move a column to a new location in the window as well as select the columns you want to display.

Re-arranging Columns in the Active Contract Viewer Window

The following procedure illustrates moving a column to a new location in the **Active Contract Viewer** window.

To re-arrange columns:

1. From the Toolbar, click the **Viewer** icon, or from the Window menu, click **Active Contract Viewer**.

   The **Filter Selector** window appears.

2. On the **Filter Selector** window, complete the fields as needed and click the **Apply** button.

   The **Active Contract Viewer** window appears.

3. Click on the column you want to move.

4. Holding down the left mouse button, drag the column to the location where you want it moved.
5. Release the mouse button.

   The column is moved.

Displaying and Hiding Columns in the Active Contract Viewer Window

The following procedure illustrates displaying a column in the **Active Contract Viewer** window that is currently hidden and hiding a column that is currently displayed.

To display and hide columns:

1. From the Toolbar, click the **Viewer** icon, or from the Window menu, click **Active Contract Viewer**.

   The **Filter Selector** window appears.
2. On the **Filter Selector** window, complete the fields as needed and click the **Apply** button.

   The **Active Contract Viewer** window appears.
3. Right-click on a column title.

   A context menu appears.
4. To remove the column you clicked on from the window display, click **Hide**.

   The column is removed from the window.
5. To add a column to the window, click **Display** and select from the available columns.

   The column is added to the window.

   Note: Only one column can be added at a time, but you may repeat the display procedure until all available columns are displayed.

Pausing the Active Contract Display

Use CME EOS Trader's Pause feature to temporarily stop updates to the **Active Contract Viewer** window. When pausing, updates will stop for 30 seconds.

To pause contract viewer activity :

1. From the Toolbar, click the **Viewer** icon, or from the Window menu, click **Active Contract Viewer**.

   The **Filter Selector** window appears.

2. On the **Filter Selector** window, complete the fields as needed and click the **Apply** button.

   The **Active Contract Viewer** window appears.

3. Click the **Pause** button.

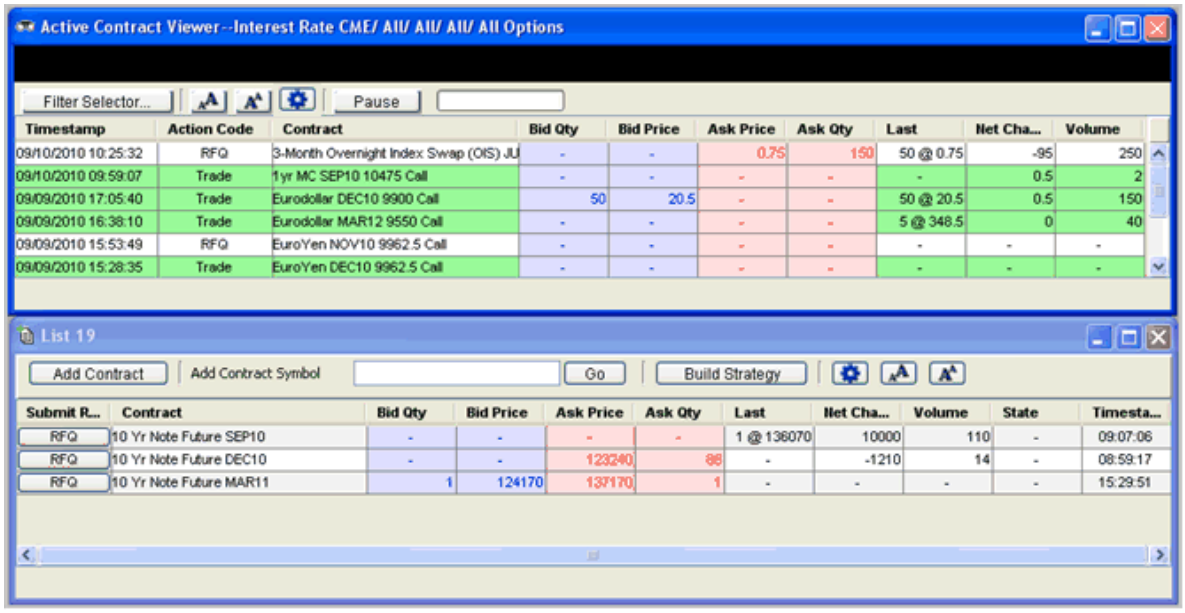
   A 30 second timer bar appears and counts down from 30 seconds to zero.

Active Contract Viewer - Interest Rate CME/ Eurodollars/ All/ All/ All Options
Filter Selector...
Resume
29
TimeSta... Action Code Contract Bid Qty Bid Price Ask Price Ask Qty Net Change Volume
07/27/2011 ... RFQ C Spd:GEQ1 9400 9425 - - - - - -
07/27/2011 ... Trade GEQ1 9425 Call - - - - -537.75 50

Note: To re-activate the display before 30 seconds expire, click the **Resume** button.

Drag-n-Drop a Row from Active Contract Viewer to a List

Using CME EOS Trader, you can drag-n-drop a contract row from the **Active Contract Viewer** window to a List. In the procedure below, the user drags one Trade contract from the Active Contract Viewer to the List 19 list.


Active Contract Viewer--Interest Rate CME/ All/ All/ All/ All Options
Filter Selector...
Pause
Timestamp | Action Code | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Cha... | Volume
09/10/2010 10:25:32 | RFQ | 3-Month Overnight Index Swap (OIS) JU | - | - | 0.75 | 150 | 50 @ 0.75 | -95 | 250
09/10/2010 09:59:07 | Trade | 1yr MC SEP10 10475 Call | - | - | - | - | - | 0.5 | 2
09/09/2010 17:05:40 | Trade | Eurodollar DEC10 9900 Call | 50 | 20.5 | - | - | 50 @ 20.5 | 0.5 | 150
09/09/2010 16:38:10 | Trade | Eurodollar MAR12 9550 Call | - | - | - | - | 5 @ 348.5 | 0 | 40
09/09/2010 15:53:49 | RFQ | EuroYen NOV10 9962.5 Call | - | - | - | - | - | - | -
09/09/2010 15:28:35 | Trade | EuroYen DEC10 9962.5 Call | - | - | - | - | - | - | -
List 19
Add Contract
Add Contract Symbol
Go
Build Strategy
Submit R... | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Cha... | Volume | State | Timesta...
RFQ | 10 Yr Note Future SEP10 | - | - | - | - | 1 @ 136070 | 10000 | 110 | - | 09:07:06
RFQ | 10 Yr Note Future DEC10 | - | - | 123240 | 86 | - | -1210 | 14 | - | 08:59:17
RFQ | 10 Yr Note Future MAR11 | 1 | 124170 | 137170 | 1 | - | - | - | - | 15:29:51

Note: The Drag-n-Drop feature is only available with Java 1.6 or higher installed.

To drag-n-drop a contract from the Active Contract Viewer to a List:

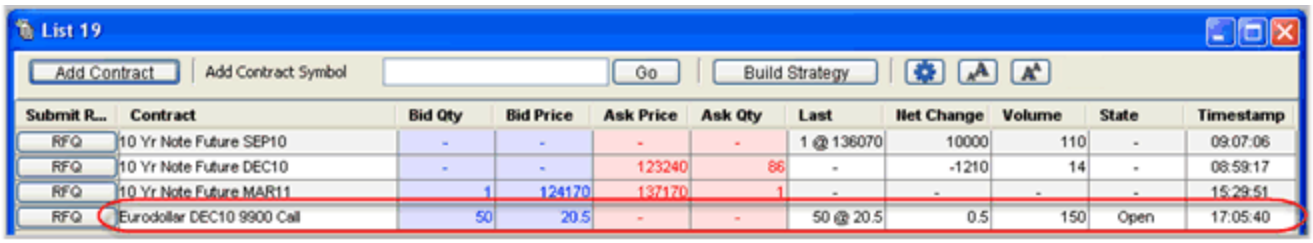
1. From the Toolbar, click the **Viewer** icon, or from the Window menu, click **Active Contract Viewer**.

   The **Filter Selector** window appears.
2. On the **Filter Selector** window, complete the fields as needed and click the **Apply** button.
3. Open a **List** window.
4. On the **Active Contract Viewer** window, click on the contract you want to drag.

Active Contract Viewer--Interest Rate CME/ All/ All/ All/ All Options
Filter Selector...
Pause
Timestamp | Action Code | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Cha... | Volume
09/10/2010 10:25:32 | RFQ | 3-Month Overnight Index Swap (OIS) JU | - | - | 0.75 | 150 | 50 @ 0.75 | -95 | 250
09/10/2010 09:59:07 | Trade | 1yr MC SEP10 10475 Call | - | - | - | - | - | 0.5 | 2
09/09/2010 17:05:40 | Trade | Eurodollar DEC10 9900 Call | 50 | 20.5 | - | - | 50 @ 20.5 | 0.5 | 150
09/09/2010 16:38:10 | Trade | Eurodollar MAR12 9550 Call | - | - | - | - | 5 @ 348.5 | 0 | 40

5. Holding down the left mouse button, drag the contract to the List 19 list and release the mouse button.

   The contract appears in the List 19 window.


List 19
Add Contract
Add Contract Symbol
Go
Build Strategy
Submit R... | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Change | Volume | State | Timestamp
RFQ | 10 Yr Note Future SEP10 | - | - | - | - | 1 @ 136070 | 10000 | 110 | - | 09:07:06
RFQ | 10 Yr Note Future DEC10 | - | - | 123240 | 86 | - | -1210 | 14 | - | 08:59:17
RFQ | 10 Yr Note Future MAR11 | 1 | 124170 | 137170 | 1 | - | - | - | - | 15:29:51
RFQ | Eurodollar DEC10 9900 Call | 50 | 20.5 | - | - | 50 @ 20.5 | 0.5 | 150 | Open | 17:05:40

Managing a Workspace

Adding and Deleting a Workspace

Using CME EOS Trader, you can manage up to 10 workspaces, with a maximum of 100 contracts per workspace.

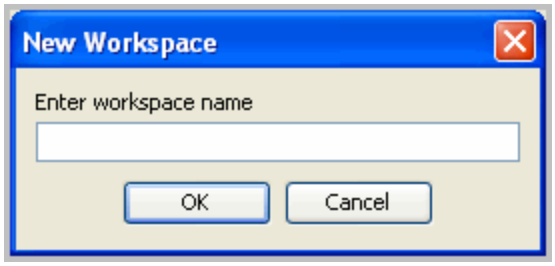
Adding a Workspace

The following procedure illustrates creating a new workspace.

To add a workspace:

1. From the Workspace menu, click **New Workspace**.

   The **New Workspace** window appears.

   Note: If you have an unsaved workspace open when selecting the New Workspace option, a warning message appears indicating that continuing will cause unsaved changes to be lost. Click the **Yes** button to continue.

2. In the **Enter workspace name** field, type a name for the new workspace.

   Note: A workspace name cannot exceed 20 characters.

3. Click the **OK** button.

   The new workspace is created and is accessible via a tab on the main CME EOS Trader window.

Deleting a Workspace

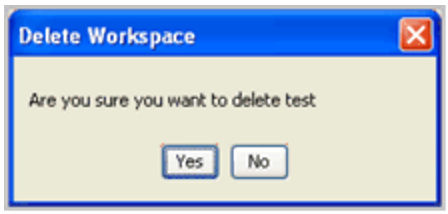
The following procedure illustrates removing an existing workspace.

To delete a workspace:

1. From the main CME EOS Trader window, select the tab of the workspace you want to delete.

2. On the Workspace menu, click **Delete Workspace**.

   A message appears verifying that you want to delete the selected workspace.



3. To remove the workspace, click the **Yes** button.

Saving a Workspace

To be able to access a workspace for future reference, the workspace must be saved.

To save a workspace:

From the Toolbar, click the **Save** icon, or from the File menu, click **Save All Workspaces**.

Your workspace(s) is saved.

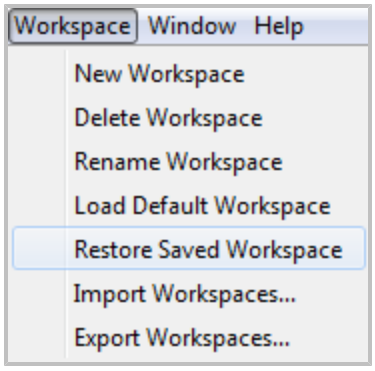
Restoring Saved Workspace(s)

Use workspace restore functionality to quickly reload the last workspace you saved to the database. By restoring a workspace and not requiring users to re-log in, EOS Trader ensures users will not incur a workflow disturbance.

Note: Any unsaved changes to your workspace will be lost when restoring your last saved workspace.

To restore a saved workspace:

1. Save a workspace.
2. From the **Workspace** menu, click **Restore Saved Workspace**.



The last saved workspace configuration appears.

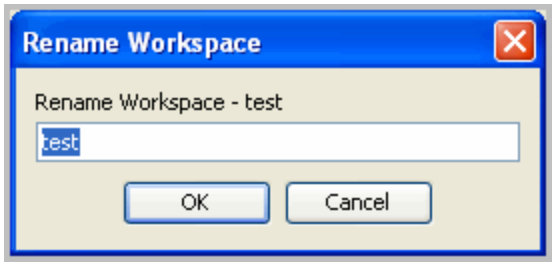
Renaming, Exporting, and Importing a Workspace

EOS Trader allows you to customize the name of a new workspace, or change the name of an existing workspace.

To change the name of a workspace:

1. Click the tab of the workspace that you want to change.
2. From the Workspace menu, click **Rename Workspace**.

   The **Rename Workspace** window appears.



3. In the **Rename Workspace** field, type a name for the workspace.
4. Click the **OK** button.

   The new workspace name appears on the tab you originally selected.

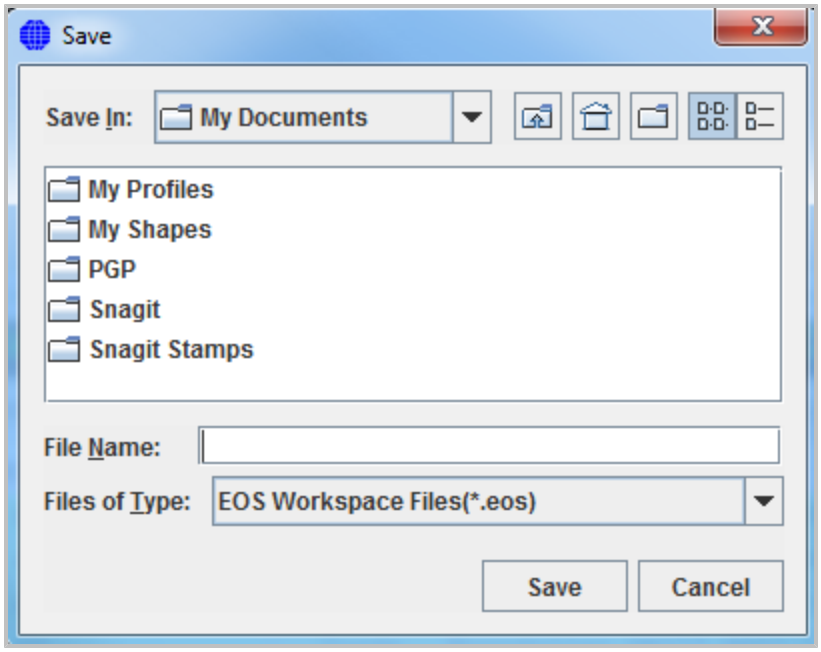
Exporting a Workspace

EOS Trader allows you to save the current workspace configuration to a local file system.

To export a workspace:

1. From the **Workspace** menu, click **Export Workspaces**.

   The **Save** window appears.



   Note: By default, EOS Workspace Files (*.eos) populates the Files of Type field.

2. In the **Save In** field, navigate to the folder in which to save the file.
3. In the **File Name** field, type a name for the file.
4. Click the **Save** button.

Importing a Workspace

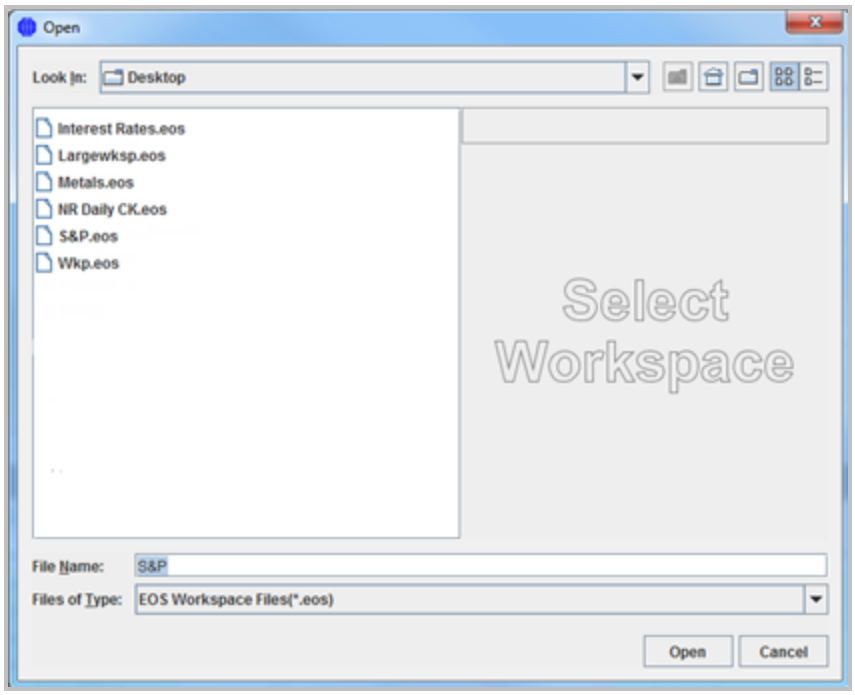
EOS Trader allows you to import previously saved workspace configurations from a local file system. Using this functionality, an administrator wanting to set up a group of users with the same workspace names and windows, can load a group's workspaces and save that configuration.

Note: When importing a workspace, all current workspaces and windows will be overwritten by that imported workspace.

To import a workspace:

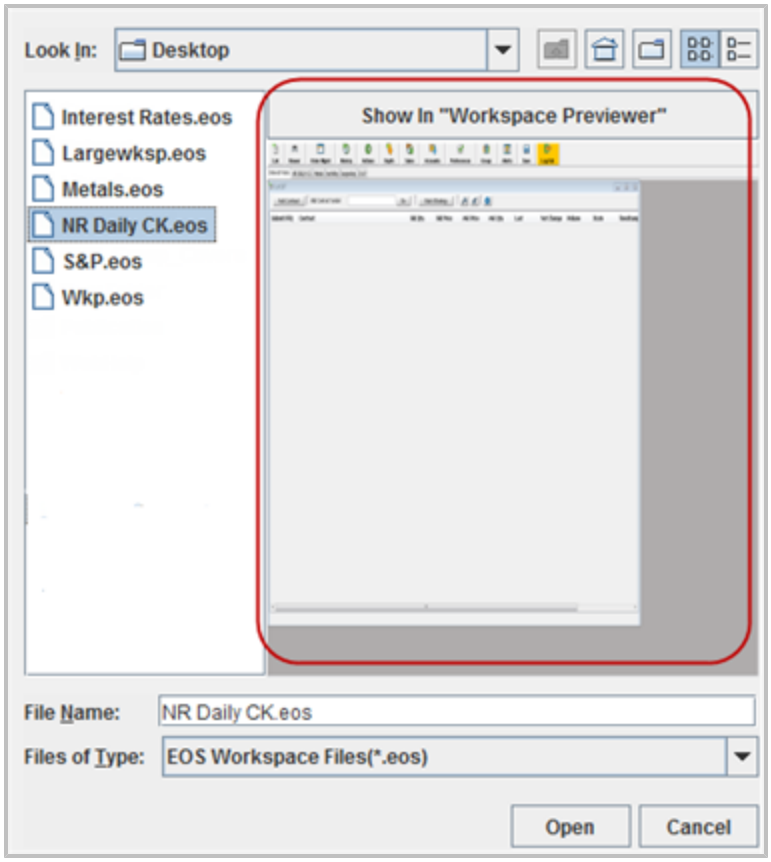
1. From the **Workspace** menu, click **Import Workspaces**.

   The **Open** window appears.



2. Navigate to the appropriate folder and click an .eos file from the list.

   A workspace preview appears in the right pane.



Note: You can open a separate **Workspace Previewer** window by clicking the **Show In "Workspace Previewer"** button at the top of the previewer pane.

3. Click the **Open** button.

   The workspace opens in the main EOS Trader window.

Loading a Default Workspace

Loading a default workspace eliminates any windows currently in your workspace and replaces them with windows that are set as your default windows.

The following procedure illustrates opening your default workspace.

To load a default workspace:

From the Workspace menu, click **Load Default Workspace**.

The **Filter Selector** window appears along with any windows that are part of your default workspace.

Using Workspace Previewer

Use the Workspace Previewer to see a full-size preview of a saved workspace. The Workspace Previewer allows you to view all the available tabs prior to loading a workspace and without requiring you to close your current workspace.

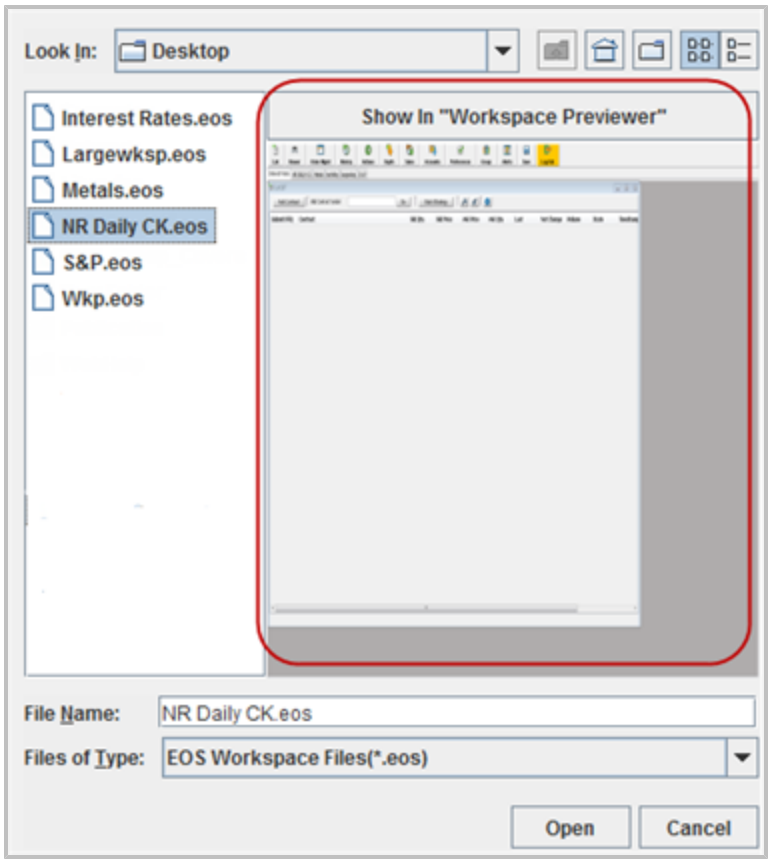
To use the workspace previewer:

1. From the **Workspace** menu, click **Import Workspaces**.

   The **Open** window appears.

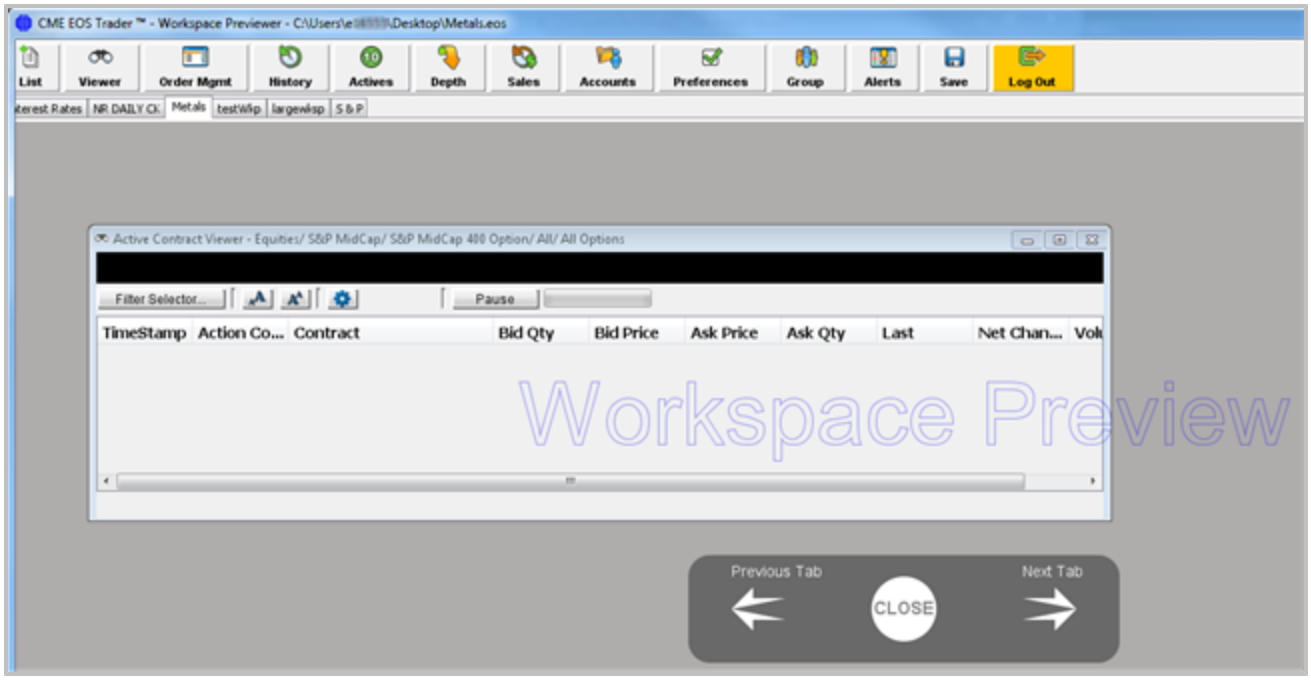
2. Navigate to the appropriate folder and click an .eos file from the list.

   A workspace preview appears in the right pane.



3. At the top of the preview pane, click the **Show In "Workspace Previewer"** button.

   A **Workspace Previewer** window appears.



4. Use the navigation controls at the bottom of the window to view each available tab separately.

   Click the right-side arrow to view the next tab and the left-side arrow to view the previous tab.

5. On the navigation control, click Close to exit the **Workspace Previewer**.

Trader Functions

Submitting a Buy/Sell Order

Use the **List** window to launch a ticket that is used to submit an order to buy or sell.

To submit a Buy or Sell order:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

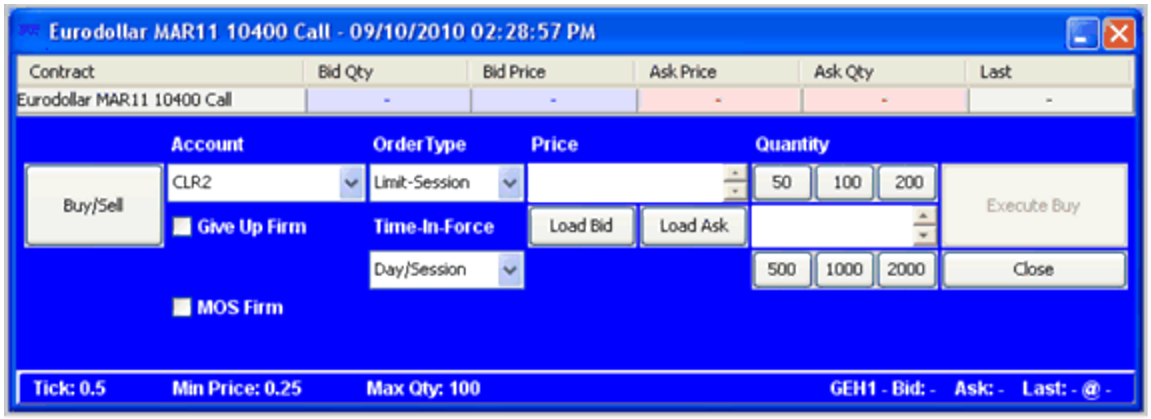
   The **List** window appears.

2. To open a Buy order ticket, click in either the Bid Qty or Bid Price column. To open a Sell order ticket, click in either the Ask Price or Ask Qty column.

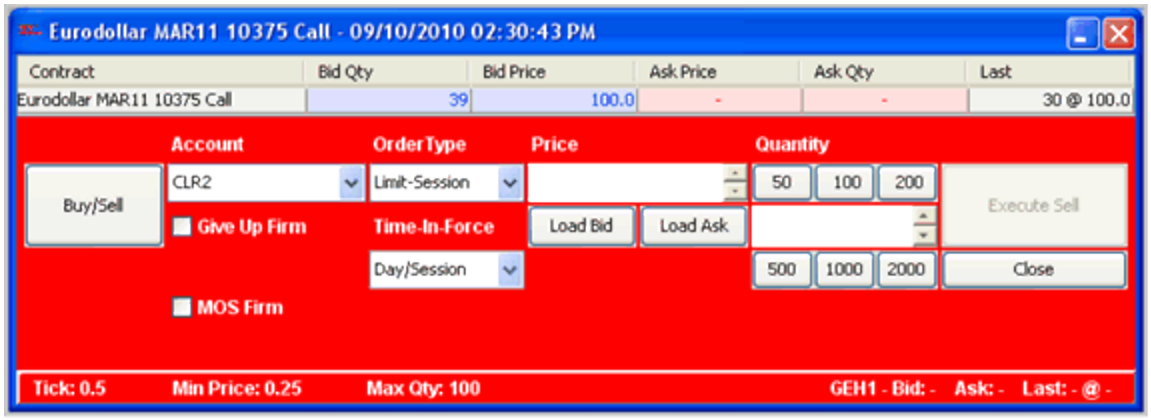
   The appropriate ticket appears.

Note: For Volatility-Quoted contracts, additional options display on the sell ticket.

Buy Ticket



Sell Ticket



3. Enter data in the applicable fields as needed. For a description of each field, refer to the *Order Ticket Field Descriptions* section below.
4. Click the **Execute Buy** or **Execute Sell** button.

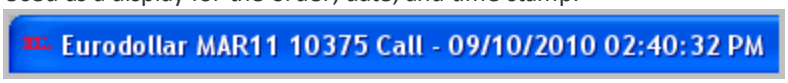
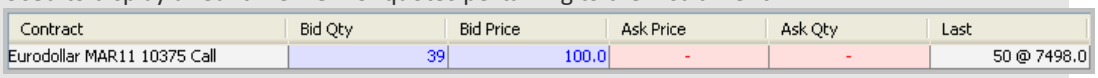
   An Order Accepted message appears.

Note: Upon execution of a trade, a Bought or Sold message appears.

5. On the order execution message, click the **Close** button.

Order Ticket Field Descriptions

The following table describes the fields and buttons available on an order ticket.

Field/Button	Description
Title Bar	Used as a display for the order, date, and time stamp. 
Order Ticket Market Data Grid	Used to display a real-time view of quotes pertaining to the instrument. 
Buy/Sell	Used to toggle between a Buy order and a Sell order.
Account	Used to designate the account on which an order is submitted.
MOS Firm	Used for the three-digit Mutual Offset System firm number to designate the order to be given to another exchange. Optional field.
Give Up Firm	Used to define the three-digit Give Up clearing number. Optional field.
Order Type	Used to define the order type for the account. Limit – Session: • Price required • Only good for current session • No GTCs (Good 'Til Cancelled) are permitted. Limit – Market: • No price required • Best opposing price will be assigned at the engine.
TimeInForce	Used to define the length of time the submitted order will last. • Day/Session means the order will remain open until the trading session closes. • Fill and Kill means the order will be cancelled as soon as a partial fill occurs. • Good Till Cancel means the order remains good until filled or until the contract expires.
Price	Used to enter the price to buy or sell the order. If preferences are set to Join Bid/Ask: • Price for Bid ticket defaults to current Bid price • Price for Ask tickets defaults to current Ask price. • Price is blank if there is no current Bid or Offer prices. If preferences are set to Hit Bid/Lift Offer: • Price for Bid ticket defaults to current ask price. • Price for Ask ticket defaults to current Bid price

Field/Button	Description
	• Price is blank if there is no Bid or Offer price. If an invalid price is entered, the field will be disabled. **Note:** Click Load Bid or Load Ask populates the field with the current best Bid or Ask price.
Quantity	Used to enter the size of the order. Defaults to the value defined in the User Preferences. A different quantity can be entered. Click a number to add that amount to the field. Left-click a number to subtract that amount from the field. If the maximum quantity defined in the User Preferences is exceeded, Execute Buy/Sell is disabled. The increment and decrement arrows allow you to add or subtract an amount based on what increment is selected (50, 100, 200, 500, 1000, 2000).
Volatility-Quoted	Used to access a volatility calculator that provides indicative calculations based on a snapshot of prices.
Execute Buy/Sell	Used to submit the Buy or Sell order. This option enables when the price and quantity fields are populated.
Close	Used to exit the ticket without submitting an order.
Information Bar	Used to display tick, minimum price and maximum quantity information. • **Tick** is the tick value of the selected instrument. • **Min Price** is the minimum price of the selected instrument. It represents cabinet. • **Max Qty** is the maximum quantity of the selected instrument. The current Market Data for underlying futures is listed on the right side of the information bar.

Using a Volatility-Quoted Ticket

When buying or selling a foreign exchange product, click the **Volatility-Quoted** button to view a volatility calculator. This calculator provides an indication of the underlying future, price, delta, interest rate, and volatility before executing a trade.

To open a volatility-quoted ticket:

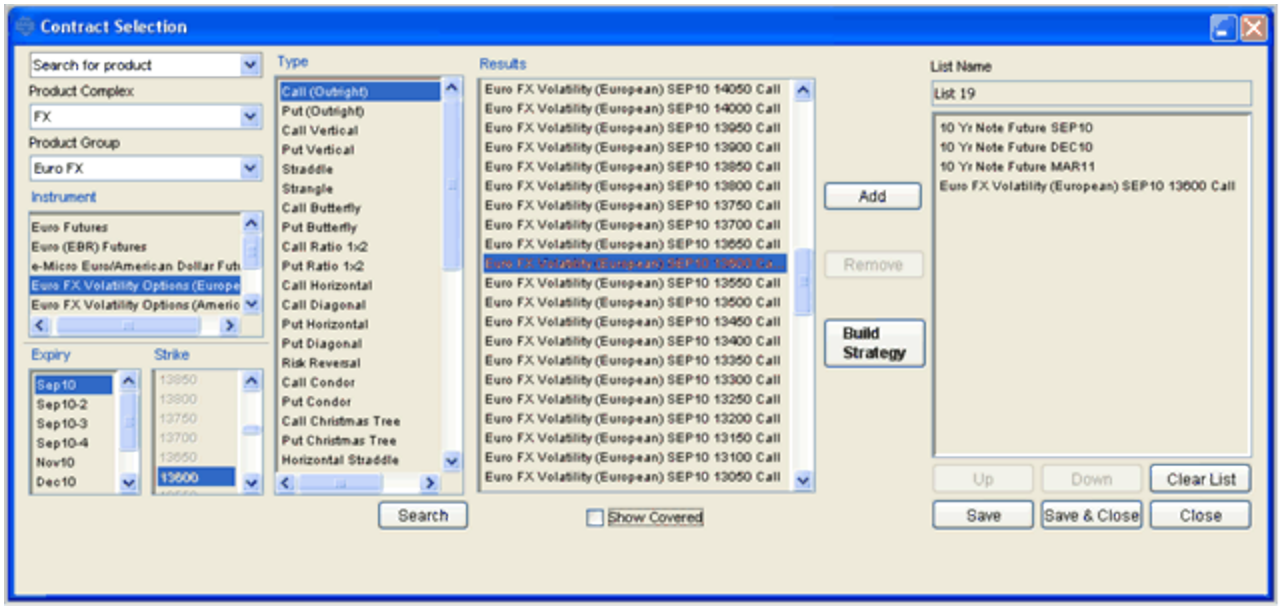
1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

2. Click the **Add Contract** button.

   The **Contract Selection** window appears.

3. Select the **FX** product complex and the **EURO FX Volatility** options or **British Pound Volatility** options product as illustrated below.

4. Click in either a **Bid** or **Ask** column for one of the above products.

   The appropriate ticket appears.

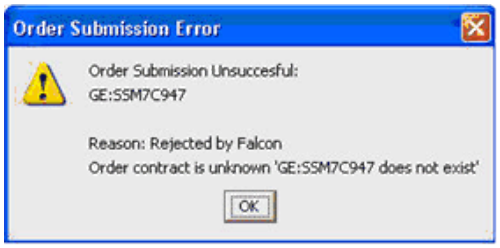
Disconnection from Gateway

If disconnected from the application, an error message appears. The current status of the connection appears in the message window with a time stamp. The message window is frozen, and you cannot open any other order, quote, or RFQ tickets until reconnected. Also, You cannot close the window, and any updates to your connection status will appear in a new message window. If the system does not reconnect within 20 seconds, the application closes completely.

Disconnect Status
Disconnected from the Gateway...
Your CME EOS Trader connection has been lost.
To ensure that your resting orders have been cancelled,
contact the GCC at 312-456-2391.
Please click "OK" and log back in.

Order Submission Error

If the order is submitted unsuccessfully, an Order Submission Error screen appears indicating the reason the order was rejected.



Submitting an RFQ from the List Area

Using the RFQ feature, you can submit a system-wide request for quote to the market for a specific contract. An RFQ must be submitted before an actionable bid or offer is entered in the marketplace.

There are two windows from which to submit an RFQ; the **List** window and the **Active Contract Viewer** window.

To submit an RFQ from a List:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

2. On the row for which you want to submit an RFQ, click the **RFQ** button.

   A message appears indicating the RFQ was sent successfully, and includes the instrument, Buy/Sell, quantity, price, date, and time.

3. Open the **Order Management** window.

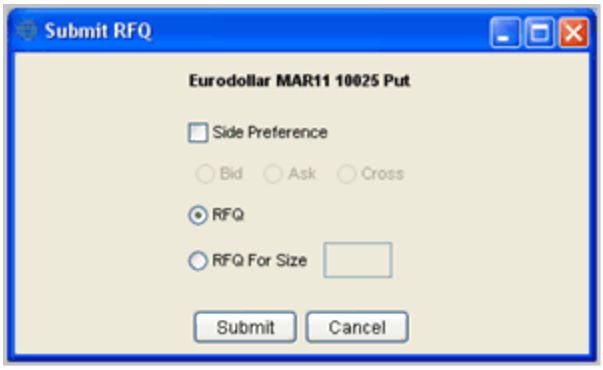
4. To view the RFQ, on the **Order Management** window, Click the **RFQs** tab.

5. On the **List** window, right-click the contract row for which you sent the RFQ.

   A context menu appears.

6. From the context menu, click **RFQ Options**.

   The **Submit RFQ** window appears.



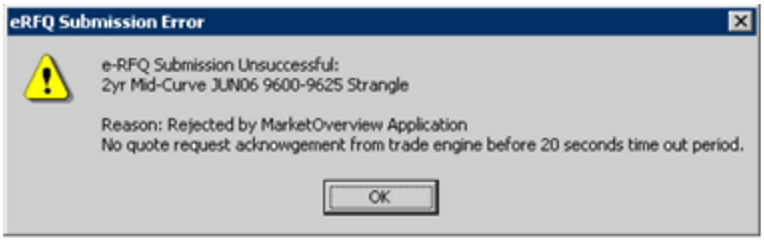
7. Select from the following RFQ options:

   - **Side Preference**: When selected, the Bid or Ask options are enabled, and Bid is the defaulted option.
   - **RFQ**: When selected, an acknowledgement displays and a ticker appears when an RFQ is submitted. The Active Contract Viewer window posts the instrument with available market data.
   - **RFQ For Size**: When selected, a text box enables in which you can enter a quantity. An acknowledgment and a ticker appear when an RFQ is submitted. The Active Contract Viewer window posts the instrument with available market data.

8. Click the **Submit** button.

   The **List** window indicates that the RFQ has been successfully sent by showing the instrument, whether it was a buy or sell, the quantity, price, date and time.

Note: If the RFQ is not successfully sent, an error message appears indicating the reason the submission failed.


eRFQ Submission Error
e-RFQ Submission Unsuccessful:
2yr Mid-Curve JUN06 9600-9625 Strangle
Reason: Rejected by MarketOverview Application
No quote request acknowgement from trade engine before 20 seconds time out period.
OK

Submitting an RFQ from the Active Contract Viewer

Using the RFQ feature, you can submit a system-wide request for quote to the market for a specific contract. An RFQ must be submitted before an actionable bid or offer is entered in the marketplace.

There are two windows from which to submit an RFQ; the **List** window and the **Active Contract Viewer** window.

To submit an RFQ from an Active Contract Viewer:

1. Open an **Active Contract Viewer** window as illustrated below.

Active Contract Viewer--Interest Rate CME/ All/ All/ All/ All Options
Eurodollar JUN11 10037.5 Call
Filter Selector...
Pause
Timesta... | Action C... | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Cha... | Volume
09/13/2010 ... | Trade | Eurodollar JUN11 10037.5 Call | - | - | 2.5 | 6 | - | 2.5 | 50
09/13/2010 ... | Trade | Eurodollar JUN11 10050 Call | - | - | 5623.0 | 6 | - | 5623 | 50
09/13/2010 ... | Trade | Eurodollar JUN11 10062.5 Call | 45 | 544.0 | - | - | - | 544 | 5
09/13/2010 ... | Trade | Eurodollar JUN11 10075 Call | - | - | 1.5 | 706 | - | 1.5 | 80
09/13/2010 ... | Trade | Eurodollar JUN11 10087.5 Call | - | - | 56454.0 | 1 | - | 56454 | 55
09/13/2010 ... | Trade | Eurodollar JUN11 10100 Call | - | - | 3.0 | 6347 | - | 3 | 128

2. Right-click on the row for which you want to submit an RFQ.

   An context menu appears.

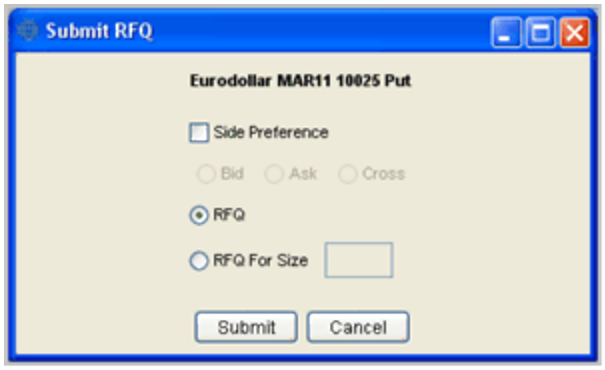
3. From the context menu, click **Submit RFQ**.

   The window indicates the RFQ has been submitted.

   Or

   From the context menu, click **RFQ Options**.

   The **Submit RFQ** window appears.



4. Select from the following RFQ options:

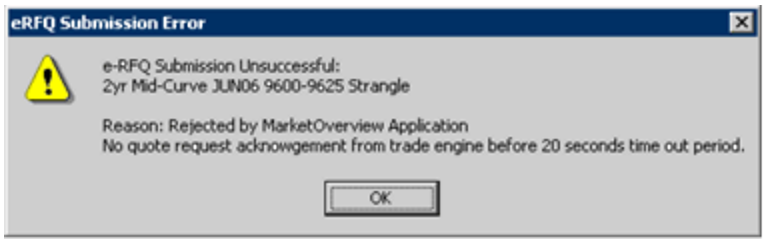
   - **Side Preference**: When selected, the Bid or Ask options are enabled, and Bid is the default option.
   - **RFQ**: When selected, an acknowledgement displays and a ticker appears when an RFQ is submitted. The Active Contract Viewer window posts the instrument with available market data.

- **RFQ For Size**: When selected, a text box enables in which you can enter a quantity. An acknowledgment and a ticker appear when an RFQ is submitted. The Active Contract Viewer window posts the instrument with available market data.

5. Click the **Submit** button.

   The **Active Contract Viewer** window indicates that the RFQ has been successfully sent by showing the instrument, whether it was a buy or sell, the quantity, price, date and time.

Note: If the RFQ is not successfully sent, an error message appears indicating the reason the submission failed.


eRFQ Submission Error
e-RFQ Submission Unsuccessful:
2yr Mid-Curve JUN06 9600-9625 Strangle
Reason: Rejected by MarketOverview Application
No quote request acknowgement from trade engine before 20 seconds time out period.
OK

Launch a Cross Trade Ticket

The Request for Cross (RFC) feature allows the trader to submit a request for cross to the market. The following rules apply when working with cross trade tickets:

- Cross Trade Tickets function in only one workspace
- If you have one or more Cross Trade Tickets open on a workspace and move to a different workspace, the previously open Cross Trade Tickets are closed and removed from the desktop.
- Only one Cross Trade Ticket may be open per instrument.
- Within a workspace, multiple Cross Trade Tickets may be open.

To submit an RFC:

1. Open an **Active Contract Viewer** window as illustrated below.

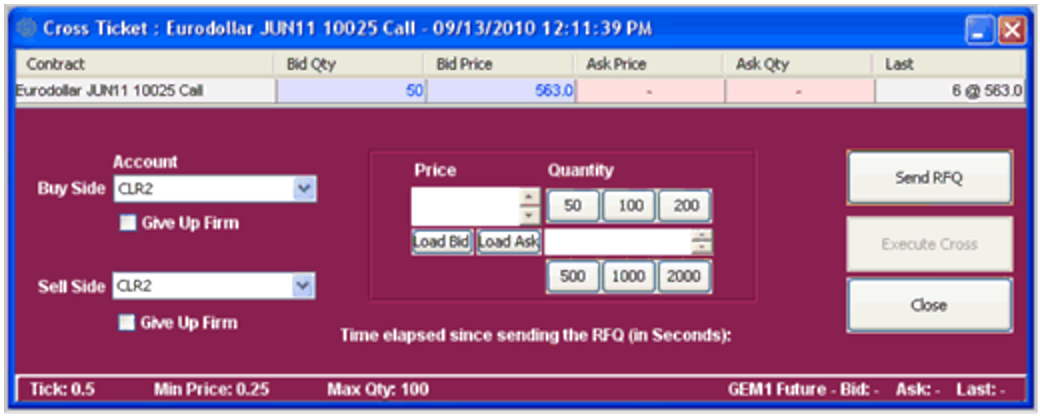
Timesta...	Action C...	Contract	Bid Qty	Bid Price	Ask Price	Ask Qty	Last	Net Cha...	Volume
09/13/2010 ...	Trade	Eurodollar JUN11 10037.5 Call	-	-	2.5	6	-	2.5	50
09/13/2010 ...	Trade	Eurodollar JUN11 10050 Call	-	-	5623.0	6	-	5623	50
09/13/2010 ...	Trade	Eurodollar JUN11 10062.5 Call	45	544.0	-	-	-	544	5
09/13/2010 ...	Trade	Eurodollar JUN11 10075 Call	-	-	1.5	706	-	1.5	80
09/13/2010 ...	Trade	Eurodollar JUN11 10087.5 Call	-	-	56454.0	1	-	56454	55
09/13/2010 ...	Trade	Eurodollar JUN11 10100 Call	-	-	3.0	6347	-	3	128

2. Right-click on the row for which you want to submit an RFC.

   An context menu appears.

3. From the context menu, click **Submit RFC**.

   A Cross Ticket appears.



4. Enter data in the applicable fields as needed. For a description of each field, refer to the *Cross Ticket Field Descriptions* section below.

   Note: If the maximum quantity defined in the User Preferences is exceeded, **Execute Cross** is disabled.

5. Click the **Execute Cross** button.

   A cross ticket acknowledgment message appears at the bottom of the **Active Contract Viewer**.

Also, a Cross Ticket Fill Report appears.

6. On the Cross Ticket Fill Report, click the **Close** button.

Ticket Timer

A Timer is available at the bottom of the Cross Trade Ticket to assist users with the time constraints on the submission of Options Cross trades. The **Send RFQ** and **Execute Cross** buttons work in conjunction with the Timer to conform to the Cross Trade policies.

Note: The **Send RFQ** button is disabled after the **Execute Cross** button is activated.

The timer begins when you click **Send RFQ**. Each time you click this button the timer restarts. The following rules apply to the timer:

- Time displays in 1 second intervals.
- Time ceases ticking after 30 seconds.
- The "30" second display is visible until you click the **Send RFQ** button or the Cross Trade Ticket is closed.

Cross Ticket Field Descriptions

The following table describes the fields and buttons available on a cross ticket.

Field/Button	Description
Title Bar	Used as a display for the order, date, and time stamp. Cross Ticket : Eurodollar JUN11 10025 Call - 09/13/2010 12:11:39 PM
Order Ticket Market Data Grid	Used to display a real-time view of quotes pertaining to the instrument. Contract: Eurodollar MAR11 10375 Call; Bid Qty: 39; Bid Price: 100.0; Ask Price: -; Ask Qty: -; Last: 50 @ 7498.0
Account (Buy Side)	Used to designate the account for the Buy side.
Account (Sell Side)	Used to designate the account for the Sell side.
Give Up Firm	Used to define the three-digit Give Up clearing number. Optional field.
Price	Used to enter the price for the request for cross.

Field/Button	Description
	If preferences are set to Join Bid/Ask: • Price for Bid ticket defaults to current Bid price • Price for Ask tickets defaults to current Ask price. • Price is blank if there is no current Bid or Offer prices. If preferences are set to Hit Bid/Lift Offer: • Price for Bid ticket defaults to current ask price. • Price for Ask ticket defaults to current Bid price • Price is blank if there is no Bid or Offer price. If an invalid price is entered, the field will be disabled. **Note:** Click Load Bid or Load Ask populates the field with the current best Bid or Ask price.
Quantity	Used to enter the size of the order. Defaults to the value defined in the User Preferences. A different quantity can be entered. Click a number to add that amount to the field. Left-click a number to subtract that amount from the field. If the maximum quantity defined in the User Preferences is exceeded, Execute Buy/Sell is disabled. The increment and decrement arrows allow you to add or subtract an amount based on what increment is selected (50, 100, 200, 500, 1000, 2000).
Send RFQ	Used for the submission of the mandatory RFQ prior to executing the cross trade.
Execute Cross	Used to submit the RFC. This option is enabled when the price and quantity fields are populated.
Close	Used to exit the ticket without submitting an order.
Information Bar	Used to display tick, minimum price and maximum quantity information. • **Tick** is the tick value of the selected instrument. • **Min Price** is the minimum price of the selected instrument. It represents cabinet. • **Max Qty** is the maximum quantity of the selected instrument. The current Market Data for underlying futures is listed on the right side of the information bar.

Submitting a Quote Entry

Using the Quote Entry feature, you can submit simultaneous Bid and Ask orders for a contract.

To submit a two-sided quote:

1. Open an **Active Contract Viewer** window as illustrated below.

Active Contract Viewer--Interest Rate CME/ All/ All/ All/ All Options
Eurodollar JUN11 10037.5 Call
Filter Selector...
Pause
Timesta... | Action C... | Contract | Bid Qty | Bid Price | Ask Price | Ask Qty | Last | Net Cha... | Volume
09/13/2010 ... | Trade | Eurodollar JUN11 10037.5 Call | - | - | 2.5 | 6 | - | 2.5 | 50
09/13/2010 ... | Trade | Eurodollar JUN11 10050 Call | - | - | 5623.0 | 6 | - | 5623 | 50
09/13/2010 ... | Trade | Eurodollar JUN11 10062.5 Call | 45 | 544.0 | - | - | - | 544 | 5
09/13/2010 ... | Trade | Eurodollar JUN11 10075 Call | - | - | 1.5 | 706 | - | 1.5 | 80
09/13/2010 ... | Trade | Eurodollar JUN11 10087.5 Call | - | - | 56454.0 | 1 | - | 56454 | 55
09/13/2010 ... | Trade | Eurodollar JUN11 10100 Call | - | - | 3.0 | 6347 | - | 3 | 128

Note: You can also submit a quote from the **List** window's context menu.

2. Right-click on the row for which you want to submit a quote.

   An context menu appears.

3. From the context menu, click **Submit Quote**.

   A Quote Entry Ticket appears.

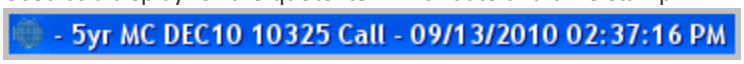
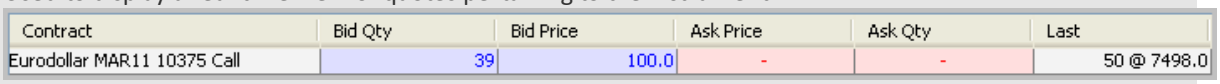
4. Enter data in the applicable fields as needed. For a description of each field, refer to the *Quote Entry Ticket Field Descriptions* section below.

5. Click the **Send** button.

   A order acknowledgment message appears at the bottom of the **Active Contract Viewer**.

Quote Entry Ticket Field Descriptions

The following table describes the fields and buttons available on a cross ticket.

Field/Button	Description
Title Bar	Used as a display for the quote item with date and time stamp. 
Order Ticket Market Data Grid	Used to display a real-time view of quotes pertaining to the instrument. 
Account	Used to designate the account on which an order is submitted.
Order Type	Used to define the order type for the account. Limit – Session: • Price required • Only good for current session • No GTCs (Good 'Til Cancelled) are permitted. Limit – FAK: • Price required • Fill and kill (match what is available at price, and then cancel the balance).
Give Up Firm	Used to define the three-digit Give Up clearing number. Optional field.
MOS Firm	Used for the three-digit Mutual Offset System firm number to designate the order to be given to another exchange. Optional field.
Bid/Ask	Used to submit both a Bid and Ask (if both checked). If only one is checked, the other side is disabled.
Widen	Used to widen the spread between a Buy and Sell (Bids go down a tick, and Asks go up a tick).
Tighten	Used to tighten a spread between a Buy and Sell (Bids go up a tick, and Asks go up a tick).
Price	Used to enter the price for the quote entry. • Price for Bid ticket defaults to current Bid price • Price for Ask ticket defaults to current Ask price. • Price is blank if there is no current Bid or Offer prices. Increment and decrement of price is done in accordance to tick increment rules as defined by the product: • ½ ticks for all Eurodollar options, except when lead month of option is also lead month of futures (example Jun06 9660 Call is contract when front month underlying futures is Jun06) • Cabinet is shown as .25 (not 0) for outright contracts as defined by the product • Invalid prices will disable the price field • Price of 0 is valid for buy / sell action spreads as defined by the product

Field/Button	Description
	• Negative prices are valid for buy / sell action spreads as defined by the product • Minimum tick price for buy / buy spreads is the sum of the minimum ticks as defined by the product
Qty	Used to enter the size of the quote.
Up/Down	Used to increase or decrease the quantity based on the Quantity Increment selected. Up • Active when bid and ask price are entered. • Up Button moves bid and ask price higher by minimum tick increment • When the offer price hits the highest level, 99999.50, the button does not change the prices Down • Down Button moves bid and ask lower by minimum tick increment • When the bid price hits the lowest level, cabinet (.25), the button does not change the prices
Qty Increment	Used to increase the quantity by the selected amount.
Send	Used to submit the quote entry. Enables when the **Price** and **Qty** fields are populated.
Close	Used to close the quote ticket.
Information Bar	Used to display tick, minimum price and maximum quantity information. • **Tick** is the tick value of the selected instrument. • **Min Price** is the minimum price of the selected instrument. It represents cabinet. • **Max Qty** is the maximum quantity of the selected instrument. The current Market Data for underlying futures is listed on the right side of the information bar.

Time & Sales

Use Time & Sales functionality to view a history of transactions for a specific contract, a set of contracts, or the contracts designated in the filter selector.

In the **Time & Sales** window you can view the date, time, quantity, price, net change, net change %, symbol, tick direction, and trade number of the most recent sale.

Note: In Current mode, a maximum of 100 rows of information can be viewed, and up to 10000 rows in Historical mode.

To view time & sales:

1. From the Toolbar, click the **Sales** icon, or from the Window menu, click **Time & Sales**.

   The **Filter Selector** window appears.

   Note: You can also open the **Time & Sales** window from the **List** window and the it will appear with any current trades for the selected contract.

2. From the Filter Selector, choose the contract(s) you want to display based on product.

   Note: Use the **Filter Selector** button at any time to select different contracts.

3. Click the **Apply** button.

   The **Time & Sales** window appears and lists the current time and sales history for the contracts you selected in the filter.

Contract	Time	Qty	Price	Net Chg %	Tick Dir	Net Change
5yr MC DEC11 9550 Call	07/29/2011 05:35:53 AM	50	0.25	-99.75%		-99.75
5yr MC DEC11 9550 Call	07/29/2011 05:35:44 AM	50	0.25	-99.75%		-99.75
5yr MC DEC11 9550 Call	07/29/2011 03:05:42 AM	50	0.25	-99.75%		-99.75
Eurodollar DEC12 9600 Call	07/28/2011 10:48:13 PM	50	100.0	-67.00%	↓	-203
Eurodollar DEC11 10200 Call	07/28/2011 09:38:45 PM	1	1.00			1
Eurodollar DEC12 9600 Call	07/28/2011 09:38:09 PM	1	2.0	-99.34%	↓	-301
Eurodollar DEC12 9600 Call	07/28/2011 09:22:49 PM	50	100.0	-67.00%	↑	-203
Eurodollar DEC12 9600 Call	07/28/2011 09:22:00 PM	100	100.0	-67.00%	↑	-203

Note: Data in several columns may appear as black, red, or blue text where black indicates no change, red a negative change, and blue a positive change.

Time & Sales Column Descriptions

Field/Button	Description
Customize	Opens the **Customize** window where you can designate columns displayed, set text color and background, edit font and font size, select contracts to display, and filter the contract display based on minimum price, maximum price, minimum quantity, and maximum quantity.
Increase/Decrease Font	Use this icon to increase or decrease the font (text) size in the window.
Contract	The human readable form for the contract.
Time	The combined date and time of the sale.
Qty	The cumulative quantity of the sale.
Price	The sale price.
Net Change	The last trade's net change based on the previous day's settlement.
Net Chg %	The net change divided by the settlement price. Will be blank if either of these values are zero.
Tick Dir	The tick direction: down arrow = trade price moved down, up arrow = trade price moved up.
Trade #	The number of trades that have occurred for this contract during the current session.
Symbol	The contract symbol (e.g. GEZ4).

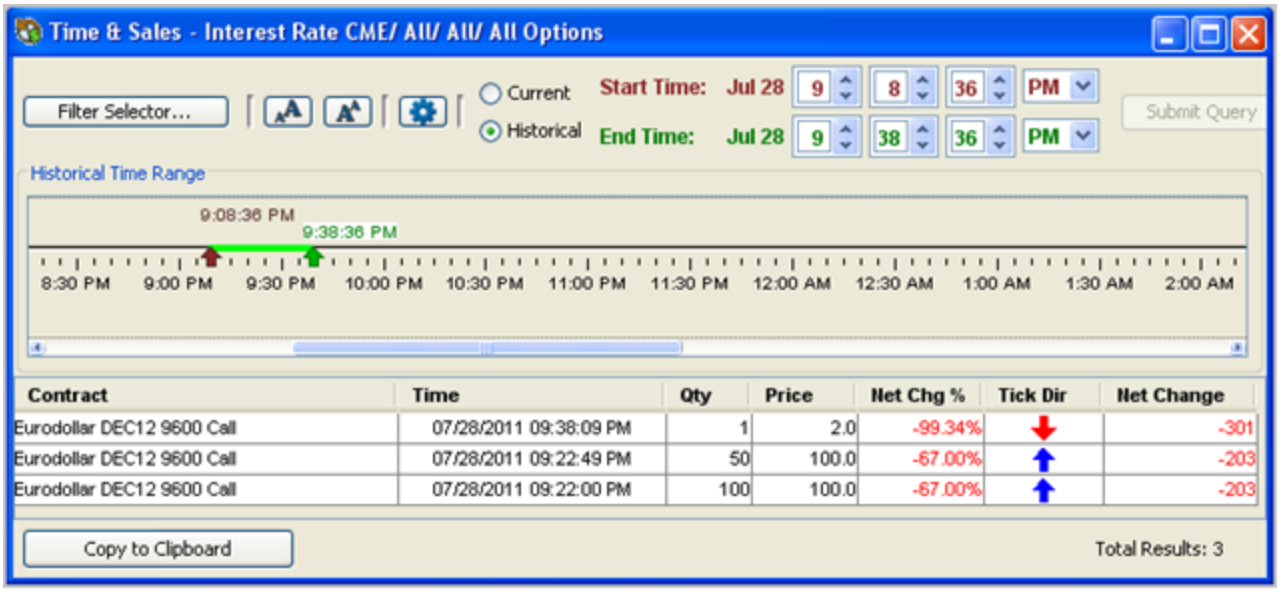
Viewing Historical Time & Sales

Use the Historical Time & Sales option to view a contract's transaction history during a designated half hour period (or less).

To view historical time & sales:

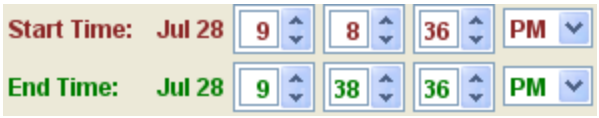
1. From the Time & Sales window, click the **Historical** radio button.

   The **Historical Time Range** pane appears.

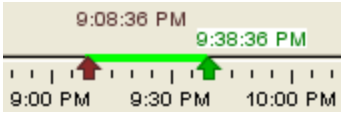

Time & Sales - Interest Rate CME/ All/ All/ All Options
Filter Selector...
Current
Historical
Start Time: Jul 28 9 8 36 PM
End Time: Jul 28 9 38 36 PM
Submit Query
Historical Time Range
9:08:36 PM
9:38:36 PM
8:30 PM 9:00 PM 9:30 PM 10:00 PM 10:30 PM 11:00 PM 11:30 PM 12:00 AM 12:30 AM 1:00 AM 1:30 AM 2:00 AM
Contract | Time | Qty | Price | Net Chg % | Tick Dir | Net Change
Eurodollar DEC12 9600 Call | 07/28/2011 09:38:09 PM | 1 | 2.0 | -99.34% | -301
Eurodollar DEC12 9600 Call | 07/28/2011 09:22:49 PM | 50 | 100.0 | -67.00% | -203
Eurodollar DEC12 9600 Call | 07/28/2011 09:22:00 PM | 100 | 100.0 | -67.00% | -203
Copy to Clipboard
Total Results: 3

2. Using either the **Start Time** and **End Time** fields (A) or the time range arrows (B), select a time range.

   A:



   B:



   Note: The maximum time range is one half hour.

3. Click the **Submit Query** button.

   The contract sales that occurred during your selected time range appear.

   Note: Trades displayed are also filtered by any current filter selections and filtering designated in the View Filter tab on the Time & Sales Customization window.

Viewing Market Depth

Using the Market Depth functionality, you can view an in-depth history of market information for Futures (and Volatility-Quoted contracts), including the bid and ask quantity and bid and ask price. A maximum of five rows of information is available.

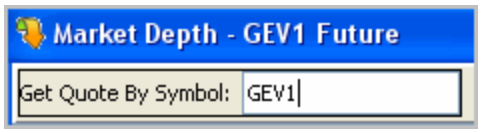
To view market depth:

1. From the Toolbar, click the **Depth** icon, or from the Window menu, click **Market Depth**, or

   From the **List** window, right-click a contract and select **Market Depth**.

   The **Market Depth** window appears for the selected contract, listing the available information regarding the five most recent bid/ask quantities and bid/ask prices, or it appears as a new blank window.

2. To view the Market Depth information for another contract, enter the contract symbol in the **Get Quote By Symbol** text box and press **Enter**.



   The available contracts list appears.

3. Select a contract from the list and click the **Add** button.

   The Market Depth information appears for the selected contract.

Order Management

Using the Order Management Window

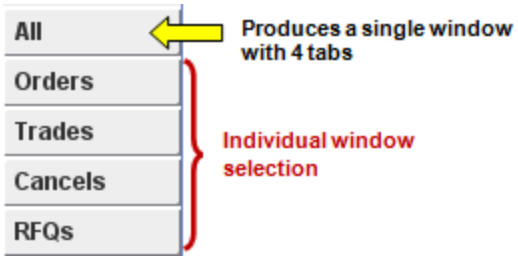
The **Order Management** window shows real time status updates for orders, cancels, trades and RFQs, and also shows this data in volatility terms when applicable. Depending on your user preference settings, the window's contract options can be displayed as tabs on a single window or as separate windows.

Note: Drag-n-drop functionality is available to copy a contract from the Order Management window to a List if Java 1.6 or higher is installed.

To access an Order Management window:

1. From the Toolbar, click the **Order Mgmt** icon, or from the Window menu, click **Order Management**.

   A submenu of order management window display options appears.

2. Select All, Orders, Trades, Cancels, or RFQs as needed.

   The **Order Management** window appears.

Note: The window's contract options can be displayed as tabs on a single window or as separate windows.

The **Order Management** window includes the following functionality:

- Information in the **Order Management** window is sorted by a time stamp, with the most recent event at the top of the list, and is color coded.
- In the **Orders** tab, the Time column now corresponds to the Order Entry time of the current working TON.

Note: Effective July 11, 2010, the Orig. TON column was added to the Order Management window. The Orig. TON is available in the **Orders**, **Trades**, and **Cancels** tab. The Orig. TON helps user to further identify modified orders and track their history.

- Selecting a row will produce a highlighted line surrounding the row.
- Right-click in a column heading to sort that column by ascending or descending order.
- Re-arrange columns by clicking an dragging them to an area on the window. When re-arranging columns, save the Workspace in order to retrieve the information in a future log in.

Using Individual Order Management Windows

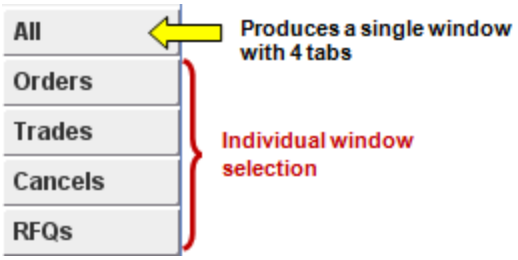
The Order Management window allows you to view data in a single 4-tabbed window or in as many as four separate windows (**Orders**, **Trades**, **Cancels**, **RFQs**).

Note: Once you open an **Orders** window for example, you cannot select to open the 4-tabbed (All) window until you close the **Orders** window.

To display individual Order Management windows:

1. From the menu bar, click **Window**, and navigate to **Order Management**.

   A list of Order Management display options appears.



   Note: The list also appears after clicking the Order management icon from the EOS Trader Toolbar.

2. Click to select either **Orders**, **Trades**, **Cancels**, or **RFQs**.

   The applicable window appears.

Displaying Colors

The font color indicates the following:

- Blue font is used to denote buy actions for orders and trades.
- Red font is used to denote sell actions for orders and trades.

The color of the row indicates the following for the Orders, Trades, Cancels and RFQs tabs:

- White background is used to denote working orders.

ESU0 111000 Call	Sell	1	0	1	2475	11:04:17	Working

- Modified orders are highlighted in medium turquoise. Any order that has been modified, regardless of whether fills are transacted will be highlighted in turquoise. This color is used on the **Orders**, **Trades** and **Cancels** tabs.

GEZ0 9900 Call	Buy	850	155	695	42.0	10:20:30	Partial Fill

- Green background is used to denote trades which will appear on the **Trades** tab.

GEU0 9950 Call	Buy	100	12	88	3.00

- Yellow background is used to denote canceled orders.

GEH1 Future	Buy	100	0	0	9929.5

- Blue background is used to denote RFQs/Cross Requests on the **RFQs** tab.

GEZ0 Future	R	Buy	5	13:34:43	Accepted

- Pink background is used to denote RFCs on the **RFQs** tab.
- Grey background is used to denote partially filled orders on the List window.

Average Price for Fractional Instruments

From the **Order Management** window's **Trades** tab, the **Trade Price** column displays an order number's (TON) average trade price. Typically the average trade price displays as a fractional value, however, if the average price of a fractional instrument does not conform to a fractional tick, the calculated average trade price appears as a decimal value. The decimal price display applies only to an order number's summary row. Each actual trade that appears in a detail row, displays with the fractional trade price only.

Note: The decimal average trade price also displays in the Audit Trail.

Contract	B/S	Orig.Qty	Filled Qty	Wrk Qty	Order Price	Trade Price
2 Yr Note Option JUN11 109 Call	Sell	300	300	0	215	0.3486719
2 Yr Note Option JUN11 109 Call	Sell	300	111		215	220
2 Yr Note Option JUN11 109 Call	Sell	300	189		215	225

The average decimal trade price illustrated above was calculated as follows:

111*(22/64) + 189*(22.5/64) =104.6015625

104.6015625/300=0.3486719

Descriptions of Order Management Fields

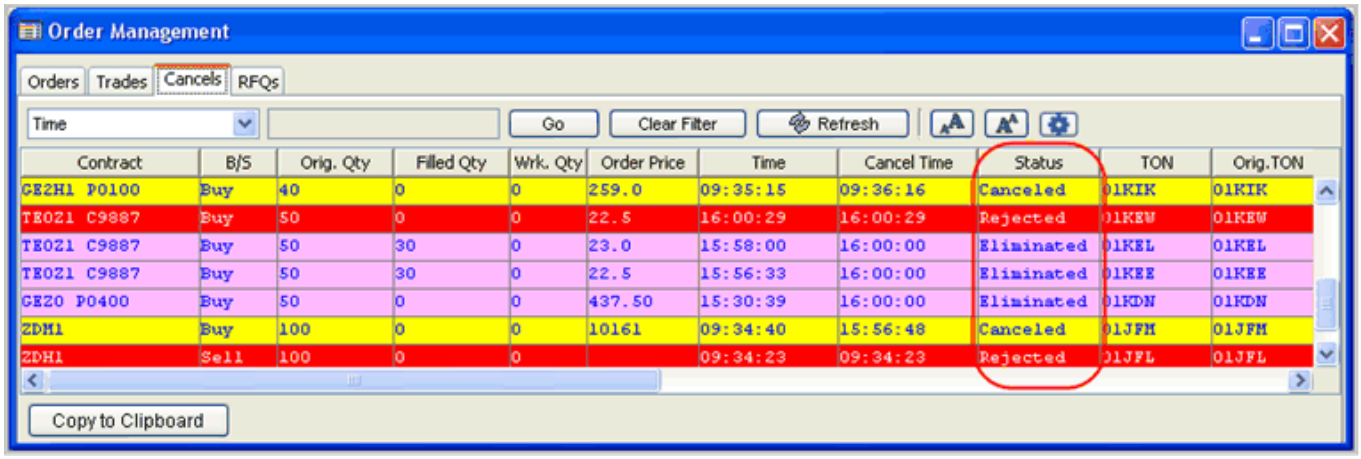
The following table describes the tabs and the field options under each tab on the Order Management window.

Field/Button	Description
Orders Tab	Allows you to view and manage Order history.
Trades Tab	Allows you to view and manage Trade history.
Cancels Tab	Allows you to view and manage Cancel history.
Drop-down menu	Allows you to filter your view by selecting and typing a specific option. For example, select **Status** from the menu and type **Working** in the text box to view only Working orders.
Go	Click this to view the options selected from the drop-down menu.
Clear Filter	Click to clear the filtered view and return to the default view.
Increase/Decrease Font	Allows you to increase or decrease the font (text) size in the window.
Customize	Opens the **Customize** window where you can designate columns displayed, set text color and background, and edit font and font size.
RFQs Tab	Allows you to view and manage RFQ history.
Contract	Human readable format of the instrument
B/S	Buy or Sell indicator.
Orig. Qty	Original order quantity.
Filled Qty	Matched or traded quantity.
Wrk. Qty	Original quantity less the Filled amount.
Order Price	Price of the order entered.
Trade Price	The traded price or average of all traded prices.
Time	Order entry time.
Trade Time	Time of trade.
Cancel Time	Time the order was cancelled.
Status	Indicates the status of the order (Working, Rejected, Partial Fill).
TON	Trade Order Number.
Orig. TON	Original Trade Order Number.
HON	Host Order Number - Sequential number attributed by the host in order to identify an order. It is attributed per brokerage firm, per instrument and per (calendar) day.
HTN	Host Trade Number – Sequential number attributed by the host in order to identify a trade. It is attributed per instrument and per (calendar) day.

Field/Button	Description
Account	Account as defined in Customer Accounts.
CTI	Customer Type Indicator as defined in Customer Accounts.
Orig	Origin as defined in Customer Accounts.
GU	Give Up flag as defined in Customer Accounts.
GU Firm	Give Up Firm clearing number as defined in Customer Accounts.
Market Date	Official clearing Trade date.
Cross Type	Cross.
Booked Time	The time the Trade was agreed to by all parties.
Cross ID	Assigned sequence number for a Cross trade (RFC).
Canceled Qty	Quantity amount canceled.
Quote RFQ ID	Sequence number assigned by the engine for tracking purposes.
Cancel Order	Select an instrument from the list and click to cancel order.
Cancel All Own	Click to cancel all resting orders.
Modify	Select an instrument from the list and click to modify order.
Copy All to Clipboard	Copy information to clipboard.

Modifying and Cancelling Orders

From the **Order Management** window you can modify and cancel orders. EOS Trader differentiates between orders that have been either canceled, rejected, or eliminated. On the **Order Management** window's **Cancels** tab, Canceled orders appear with a yellow background, Rejected orders with a red background, and Eliminated orders with a light purple background.


Order Management
Orders
Trades
Cancels
RFQs
Time
Go
Clear Filter
Refresh
Contract
B/S
Orig. Qty
Filled Qty
Wrk. Qty
Order Price
Time
Cancel Time
Status
TON
Orig.TON
GE2H1 P0100 Buy 40 0 0 259.0 09:35:15 09:36:16 Canceled 01KIK 01KIK
TE0Z1 C9887 Buy 50 0 0 22.5 16:00:29 16:00:29 Rejected 01KEW 01KEW
TE0Z1 C9887 Buy 50 30 0 23.0 15:58:00 16:00:00 Eliminated 01KEL 01KEL
TE0Z1 C9887 Buy 50 30 0 22.5 15:56:33 16:00:00 Eliminated 01KEE 01KEE
GEZ0 P0400 Buy 50 0 0 437.50 15:30:39 16:00:00 Eliminated 01KDN 01KDN
ZDM1 Buy 100 0 0 10161 09:34:40 15:56:48 Canceled 01JFM 01JFM
ZDH1 Sell 100 0 0 09:34:23 09:34:23 Rejected 01JFL 01JFL
Copy to Clipboard

Note: Details for why an order was rejected or eliminated appear in the Audit Trail's **Reject Reason** column.

Modifying an Order

CME EOS Trader performs all order modifications with In-Flight Mitigation (IFM). IFM attempts to prevent excessive order fills when modifying an order's quantity.

When modifying an order's quantity, ensure the total desired quantity is entered in the **Quantity** field. IFM takes into account filled quantity and reduces the quantity entered in the order ticket by that amount.

Note: Modifications occur only after the order has been submitted.

To modify an order:

1. From the Toolbar, click the **Order Mgmt** icon, or from the Window menu, click **Order Management**.

The **Order Management** window appears.

Note: There are two ways to modify an order, either use the **Modify** button or the **Modify** option from the context menu.

2. Select the order you want to modify and click the **Modify** button, or right-click on the order you want to modify and select **Modify** from the context menu.

   A modify ticket appears.

Note: When opened, a modify ticket displays **RQTY** in the quantity field, which is an abbreviation for Remaining Quantity.

Note: Modified contracts display in the **Order Management** window with a blue background.

3. Make modifications to the ticket as needed.

Note: A modified order is assigned a new order number.

4. Click the **Submit Modify** button.

   Changes appear in the contract row on the **Order Management** window.

Note: Right-click any column heading to change the sorting preference (ascending/descending).

Cancelling an Order

To Cancel an order:

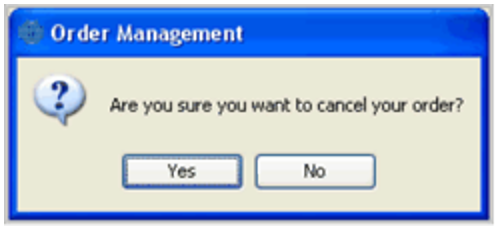
1. From the Toolbar, click the **Order Mgmt** icon, or from the Window menu, click **Order Management**.

The **Order Management** window appears.

Note: There are two ways to cancel an order, either use the **Cancel Order** button or the **Cancel** option from the context menu.

2. Click on a row to select the order you want to cancel and click the **Cancel Order** button, or right-click on the order you want to cancel and select **Cancel** from the context menu.

   A cancel acknowledgment appears.



3. Click the **Yes** button to continue.

   The order is removed from the **Order Management** window.

Note: You can also cancel all of the orders displayed in the window by clicking the **Cancel All** button.

Using the Audit Trail

The **Audit Trail** window allows users to view the history of an order. Changes to an order's status display in chronological order beginning with the original order submission. Each row in the **Audit Trail** window displays with a specific background color depending on the order's status. For example, a light green background denotes a partial fill, a blue background denotes a modified order, and a dark green background denotes a filled order. For an additional description of background colors, refer to Using the Order Management Window.

Note: When opening an **Audit Trail** window for a specific order, the order's number and current status display in the title bar.

To access an Audit Trail window:

1. From the Toolbar, click the **Order Mgmt** icon, or from the Window menu, click **Order Management**.

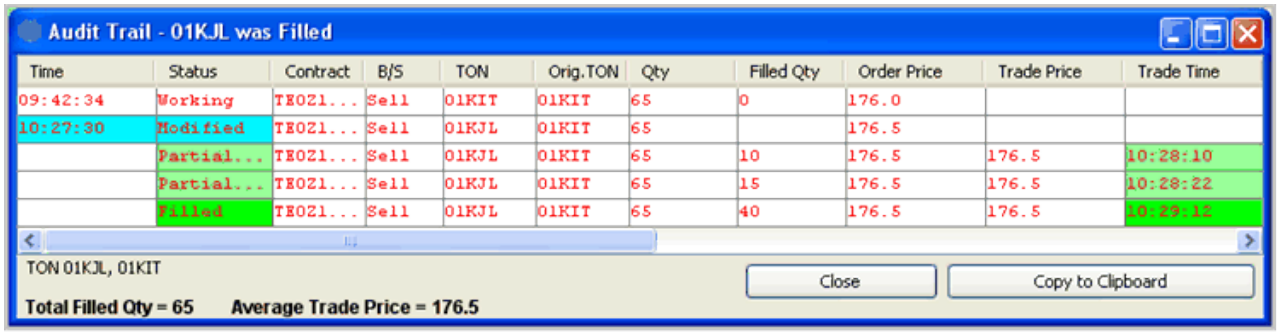
   The **Order Management** window appears.

2. Click on the row of the order for which you want to view a history.
3. Right click on the highlighted order row.

   A context menu appears.

4. Select **Audit Trail**.

   The **Audit Trail** window appears.



Note: The **Audit Trail** window is available from the **Order Management** window's **Orders**, **Trades**, and **Cancels** tabs.

Fill Summary Information

A summary of an order's fill activity displays in the bottom left corner of the **Audit Trail** window, and includes the trade order number (TON), the total filled quantity for that TON, and the average price of the order's activity.

Note: You can copy Audit Trail data to a spreadsheet by clicking the **Copy to Clipboard** button.

Market History

Market History Overview

Market History provides access to a session log of all transacted orders and quantities traded in the marketplace for the day. From the Market History menu option, you can access three separate windows: **Options Trades**, **RFQs**, and **Covereds**. More than one of these windows can be open at any given time, however they are subject to the standard 10 Market Data window limit per workspace.

To access a market history window:

From the Toolbar, click the **History** icon

and select either **Options Trades**, **RFQs**, or **Covereds**,

Or

From the **Window** menu, point to **Market History** and click either **Options Trades**, **RFQs**, or **Covereds**.

The appropriate window appears.

Market History Field Descriptions

The following table describes the fields available on the **Options Trades**, **RFQs**, and **Covereds** windows.

Field	Description	Window
Timestamp	Timestamp of the transaction.	Options Trades, RFQs, Covereds
Contract	Human readable format of the instrument.	Options Trades, RFQs, Covereds
Trade Qty	Quantity of Trade.	Options Trades
Trade Price	Price of Trade.	Options Trades
Trade Volume	The cumulative volume from the electronic session.	Options Trades
Future	Underlying Future.	Options Trades, RFQs
Future Bid	Bid price at the time of instrument trade.	Options Trades, RFQs
Future As	Ask Price at the time of instrument trade.	Options Trades, RFQs
Action Code	T (Trade), R (RFQ), CR (Cross Request)	RFQs
RFQ Size	Size (Qty) associated with RFQs	RFQs

Accessing Historical Options Trades, RFQs, and Covereds

Via CME EOS Trader's Market History menu options, you can view historical data for options trades, RFQs, and covereds. Market History provides access to a session log of all transacted orders and quantities traded in the marketplace for the day. Market history data updates real-time and persists for one trading day/session only.

Note: Drag-n-Drop functionality is available to drag an instrument from a Market History window to a List, if Java 1.14 or higher is installed.

Use the following navigation buttons (available on each on the Market History windows) to view specific entries.

- **Top of the List**, , icon - displays the first 20 entries.
- **Previous**, , icon - displays the previous 20 entries.
- **Next**, , icon - displays the next 20 entries.
- **Bottom of the List**, , icon - displays the last 20 entries.

Viewing Historical Options Trades

Historical options trades are retrieved from a database and displayed in the **Options Trades** window.

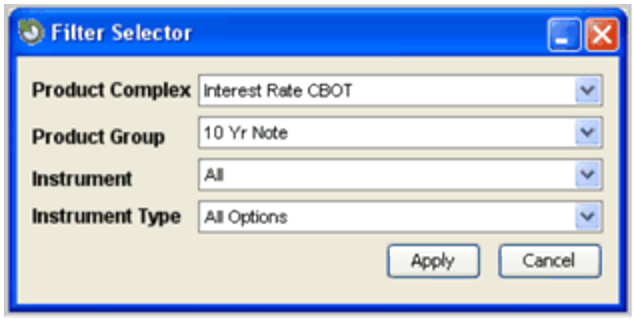
To view historical options trades:

1. From the Toolbar, click the **History** icon.

   A submenu including Options Trades, RFQs, and Covereds appears.

2. Select **Options Trades**.

   The **Filter Selector** window appears.



3. On the **Filter Selector** window, set **Product Complex**, **Product Group**, **Instrument**, and **Instrument Type** as needed.

Field	Description
Product Complex	A group of related products.
Product Group	A collection of product instruments that make up a product complex.
Instrument	The individual products that make up a product group.
Instrument Type	The type of product (e.g. Option Spreads).

4. Click the **Apply** button.

   A populated **Options Trades** window appears.

Options Trades--Interest Rate CME/ All/ All/ All Options
Filter Selector...
1 - 99 of 99 Most Current
Timestamp | Contract | Trade Qty | Trade Price | Trade Volume | Future
09/03/2010 12:1... | Eurodollar MAR11 9937.5 Call | 10 | 9.5 | 10 | -
09/03/2010 12:1... | Eurodollar MAR11 9937.5 Call | 1 | 10.0 | 1 | -
09/03/2010 11:2... | 1yr MC DEC10 9962.5 Call | 13 | 0.5 | 13 | -
09/03/2010 11:0... | Eurodollar MAR11 9950 Put | 1000 | 14.5 | 1000 | -
09/03/2010 10:5... | Eurodollar SEP11 9875-9887.5 Call Vertical | 1 | 30.0 | 2 | GEU1 C9875|GEU...
09/03/2010 10:5... | Eurodollar SEP11 9875-9887.5 Call Vertical | 777 | 30.0 | 1554 | GEU1 C9875|GEU...
09/03/2010 10:5... | Eurodollar SEP11 9875-9887.5 Call Vertical | 6222 | 30.0 | 12444 | GEU1 C9875|GEU...
Copy to Clipboard
Trade total: 99 Volume: 54507

Note: The total number of trades and trade volume for the current session display in the bottom-right of the window.

Viewing Historical RFQs

Historical RFQs display in the **RFQs** window, which updates in real-time. From the **Filter Selector**, you can choose to view either options or futures in the **RFQs** window.

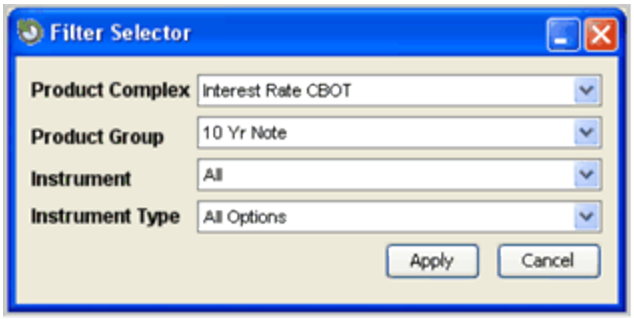
Note: For options, from the **Instrument Type** field, select either All Options, Outright Options, or Option Spreads. For futures, select either All Futures, Outright Futures, or Future Spreads.

To view historical RFQs:

1. From the Toolbar, click the **History** icon.

   A submenu including Options Trades, RFQs, and Covereds appears.

2. Select **RFQs**. The **Filter Selector** window appears.

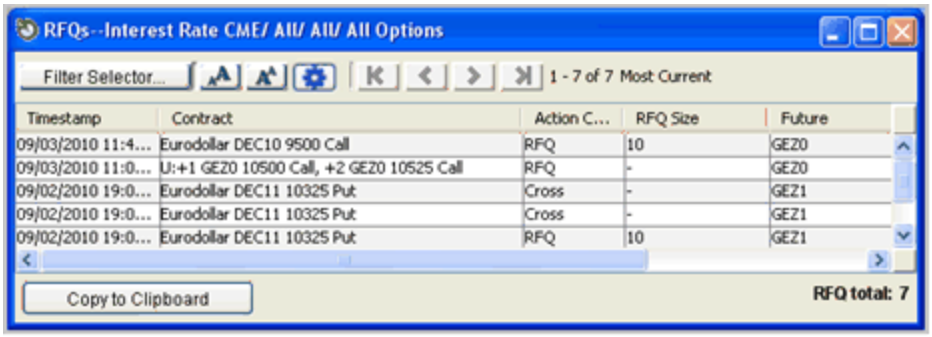


3. On the **Filter Selector** window, set **Product Complex**, **Product Group**, **Instrument**, and **Instrument Type** as needed.

Field	Description
Product Complex	A group of related products.
Product Group	A collection of product instruments that make up a product complex.
Instrument	The individual products that make up a product group.
Instrument Type	The type of product (e.g. Option Spreads).

4. Click the **Apply** button.

A populated **RFQs** window appears.


RFQs--Interest Rate CME/ All/ All/ All Options
Filter Selector...
1 - 7 of 7 Most Current
Timestamp
Contract
Action C...
RFQ Size
Future
09/03/2010 11:4... Eurodollar DEC10 9500 Call RFQ 10 GEZ0
09/03/2010 11:0... U:+1 GEZ0 10500 Call, +2 GEZ0 10525 Call RFQ - GEZ0
09/02/2010 19:0... Eurodollar DEC11 10325 Put Cross - GEZ1
09/02/2010 19:0... Eurodollar DEC11 10325 Put Cross - GEZ1
09/02/2010 19:0... Eurodollar DEC11 10325 Put RFQ 10 GEZ1
Copy to Clipboard
RFQ total: 7

Note: The total number of trades and trade volume for the current session display in the bottom-right of the window.

Viewing Historical Covereds

Covereds or Delta Neutral trades that have been created during the trading session are retrieved from a database real-time and displayed in the **Covereds** window.

Note: Because Covereds refresh from a database real-time, the time of the last refresh displays in a timestamp on the bottom of the **Covereds** window.

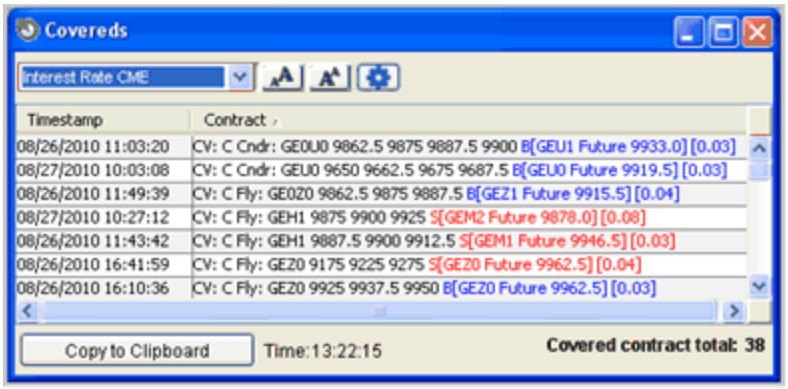
To view Covereds:

1. From the Toolbar, click the **History** icon.

   A submenu including Options Trades, RFQs, and Covereds appears.

2. Select **Covereds**.

   The **Covereds** window appears.



Note: The total number of covered contracts for the current session display in the bottom-right of the window.

Adding a Contract to a List

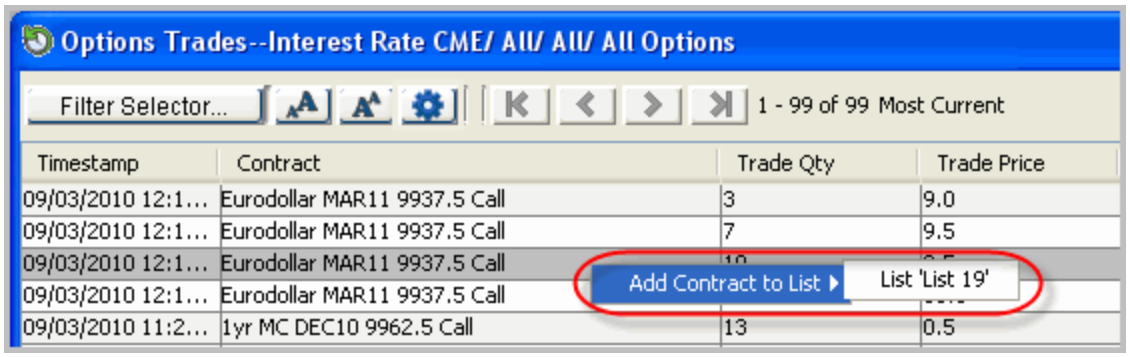
Use the Add Contract to List feature to include a specific contract in the List window where you can then submit orders and RFQs for that contract.

To add a contract to a named list:

1. From either the Options Trades, RFQs, or Covereds window, right click on the row of the contract you want to add.

   An **Add Contract to List** prompt appears.

2. Point to **Add Contract to List** and select an available list.



   The contract appears in the **List** window.

3. Close the window.

Actives

Introduction to Actives

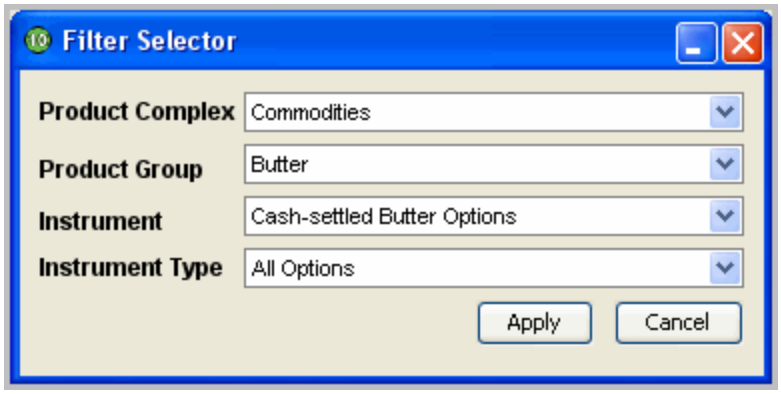
The **Actives** window provides volume statistics for the Top 10 most active instruments or overall activity, based on filter selections.

Note: At the end of each trading day, volume data is deleted.

To use the Actives window:

1. From the Toolbar, click the **Actives** icon, or from the Window menu, click **Actives**.

   The **Filter Selector** window appears automatically.

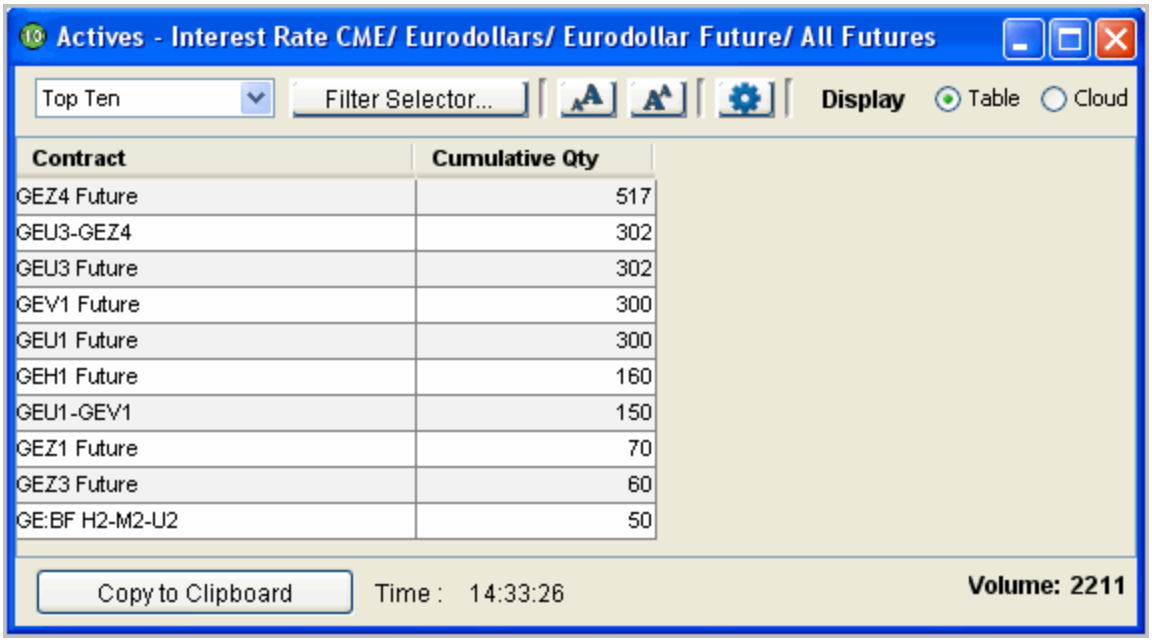
   

2. Complete the following fields as needed.

Field	Description
Product Complex	A group of related products.
Product Group	A collection of product instruments that make up a product complex.
Instrument	The individual products that make up a product group.
Instrument Type	The type of product (e.g. Option Spreads). **Note:** For the **Actives** window, you can select to view either options or futures.

3. Click the **Apply** button.

   The **Actives** window appears.



4. From the display list options, click either **Top Ten** or **All Actives**.

Note:Top Ten displays the top ten highest volume contracts, and **All Actives** displays the volume for every contract type (based on your filter selections) from that day in order of cumulative quantity. In both views, the contract name (or symbol) and corresponding total cumulative session quantity display in descending volume order.

Actives Window Field Descriptions

The following table describes the fields and buttons available on the **Actives** window.

Field/Button	Description
Filter Selector	Use to open the **Filter Selector** window and display a different set of contracts.
Increase/Decrease Font	Use this icon to increase or decrease the font (text) size in the window.
Customize	Opens the **Customize** window where you can designate columns displayed, set text color and background, and edit font and font size.
Display	Use to send a request for the items to the market place.
Contract	The human readable form for the contract.
Cumulative Qty	The contracts trading volume for that day.
Copy to Clipboard	Use to make the contract data available in an HTML format to paste into a spreadsheet application.
Time	The time of the last window refresh.
Volume	The sum of the cumulative quantities for the displayed instruments. This is a traded instrument statistic and does not reflect total leg volume.

Actives Display Options

You can view Actives in a Table display or in a Cloud display. The Table display presents a standard grid display, while the Cloud display shows contracts in various font sizes and colors. The font size defines the volume; the larger the font, the greater the volume. The colors illustrate the net change. A contract displayed with a blue font showed a positive net change, a contract displayed with a red font showed a negative net change, and a contract displayed with a black font showed no net change.

Actives Table Display

The following procedure illustrates viewing actives in the Table display.

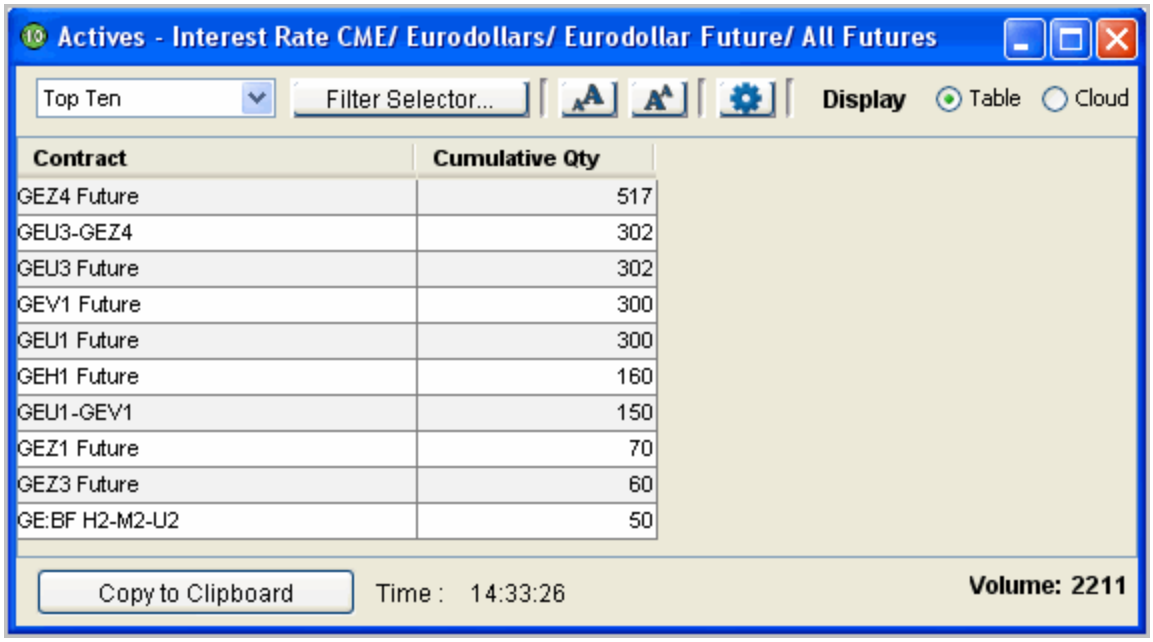
To view actives in the Table display:

1. From the Toolbar, click the **Actives** icon, or from the Window menu, click **Actives**.

   The **Actives** window appears.

2. From the **Display** options, click **Table**.

   The window displays in the Table view.



Note: The Actives display updates every 30 seconds.

Actives Cloud Display

The following procedure illustrates viewing actives in the Table display.

To view actives in the Table display:

1. From the Toolbar, click the **Actives** icon, or from the Window menu, click **Actives**.

   The **Actives** window appears.

2. From the **Display** options, click Cloud.

   The window displays in the Cloud view.

Actives - Interest Rate CME/ Eurodollars/ Eurodollar Future/ All Futures
Top Ten
Filter Selector...
Display
Table
Cloud
GE:BF H2-M2-U2 (50) GEH1 Future (160) GEU1 Future (300) GEU1-GEV1 (150) GEU3 Future (302) GEU3-GEZ4 (302) GEV1 Future (300) GEZ1 Future (70) GEZ3 Future (60)
GEZ4 Future (517)
Copy to Clipboard
Time : 14:36:26
Volume: 2211

Note: A contracts volume is displayed in parenthesis.

Firm Administration

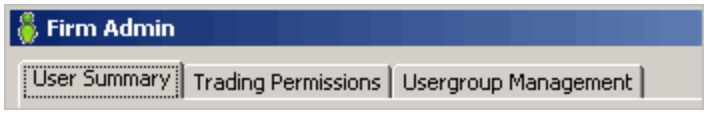
Firm Administration Overview

The CME EOS Trader application supports various firm administrator functions. The firm administrator (Firm Admin) can administer clip size, groups, and current orders for existing traders.

CME EOS Trader requires that every account have an associated risk limit. This risk limit may be an overall credit limit, individual long or short product group quantity limits, or both. You set CME EOS Trader account limits in the CME Account Manager tool. For a detailed description of editing an account, including setting account limits, refer to the CME Account Manager Help system.

Note: Traders cannot perform firm administrator functions and firm administrators cannot view customer accounts when logged in as an administrator. Thus, the Firm Admin option does not appear in the menu bar for trader accounts and the Customer Accounts option is disabled when logged in as an administrator.

Firm Admin options



The Firm Admin functionality is divided into four categories:

- User Summary
- Trading Permissions
- User Group Management
- Firm Admin Cancel an Order

User Summary Information

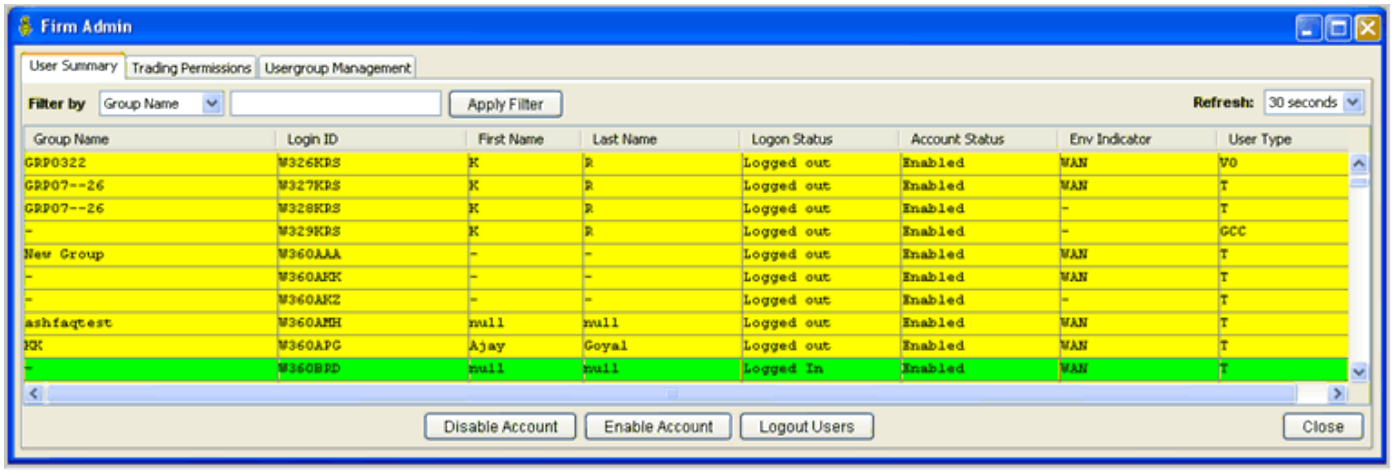
User Summary

The Firm Administration **User Summary** tab lists the account and logon status for each user.

To view user summary data:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.


Firm Admin
User Summary
Trading Permissions
Usergroup Management
Filter by
Group Name
Apply Filter
Refresh:
30 seconds
Group Name
Login ID
First Name
Last Name
Logon Status
Account Status
Env Indicator
User Type
GRP0322 W326KRS K R Logged out Enabled WAN V0
GRP07--26 W327KRS K R Logged out Enabled WAN T
GRP07--26 W328KRS K R Logged out Enabled - T
- W329KRS K R Logged out Enabled - GCC
New Group W360AAA - - Logged out Enabled WAN T
- W360AKK - - Logged out Enabled WAN T
- W360AKZ - - Logged out Enabled - T
ashfaqtest W360AMH null null Logged out Enabled WAN T
KK W360APG Ajay Goyal Logged out Enabled WAN T
- W360BPD null null Logged In Enabled WAN T
Disable Account
Enable Account
Logout Users
Close

2. To display firm users/traders, click the **User Summary** tab if necessary.

   Rows display in any of the following colors:

   - Accounts highlighted in green indicate that the user is enabled and logged in.
   - Accounts highlighted in red indicate that the user is disabled and logged out.
   - Accounts highlighted in yellow indicate that the user is enabled, but logged out.

   Note: Refresh the view of the information by selecting an option from the Refresh drop-down menu.

Filtering the User Summary Display

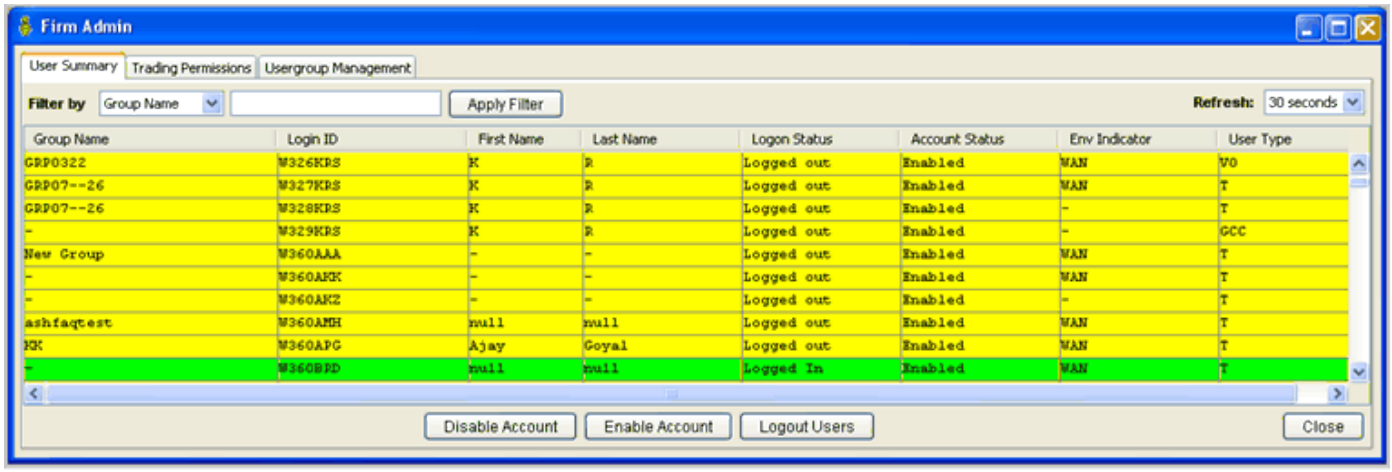
You can filter the display of information in the **Firm Admin** window so that only the data most important to you appears. User summary data updates automatically based on the Refresh setting.

Note: The default Refresh setting is 30 seconds.

To filter user summary data:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.


Firm Admin
User Summary
Trading Permissions
Usergroup Management
Filter by
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30 seconds
Group Name
Login ID
First Name
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Logon Status
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GRP0322 W326KRS K R Logged out Enabled WAN V0
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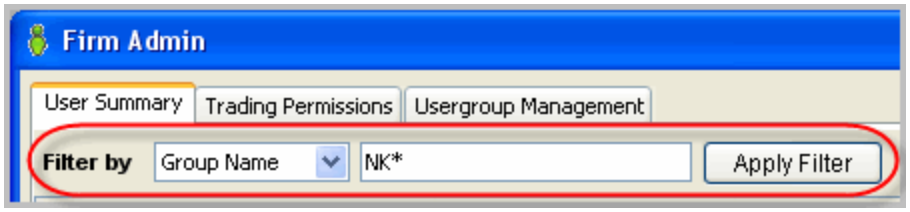
GRP07--26 W328KRS K R Logged out Enabled - T
- W329KRS K R Logged out Enabled - GCC
New Group W360AAA - - Logged out Enabled WAN T
- W360AKK - - Logged out Enabled WAN T
- W360AKZ - - Logged out Enabled - T
ashfaqtest W360AMH null null Logged out Enabled WAN T
KK W360APG Ajay Goyal Logged out Enabled WAN T
- W360BPD null null Logged In Enabled WAN T
Disable Account
Enable Account
Logout Users
Close

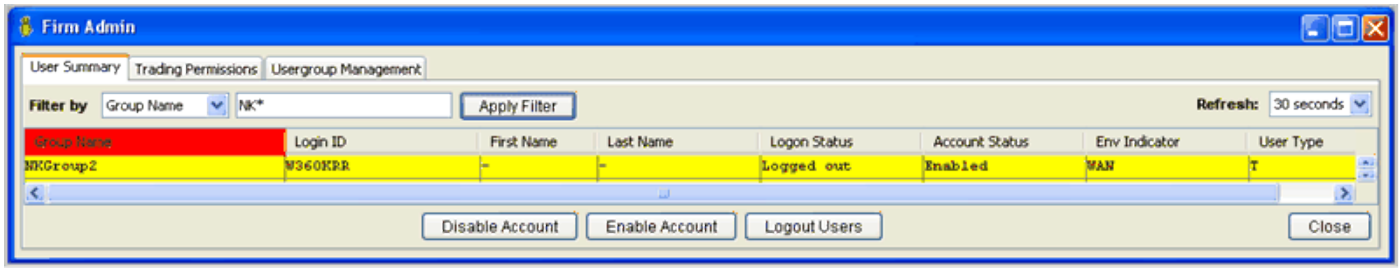
2. From the **Filter by** field, select one of the following filter options from the list:
    - Group Name
    - Login ID
    - First Name
    - Last Name
    - Logon Status
    - Account Status
    - Env Indicator
    - User Type
3. Type a filter value in the text box next to the Filter by list.

    For example, type a user's last name in the text box to view summary information for that user.



4. Click the **Apply Filter** button.

    The filter results appear in the **Firm Admin** window.



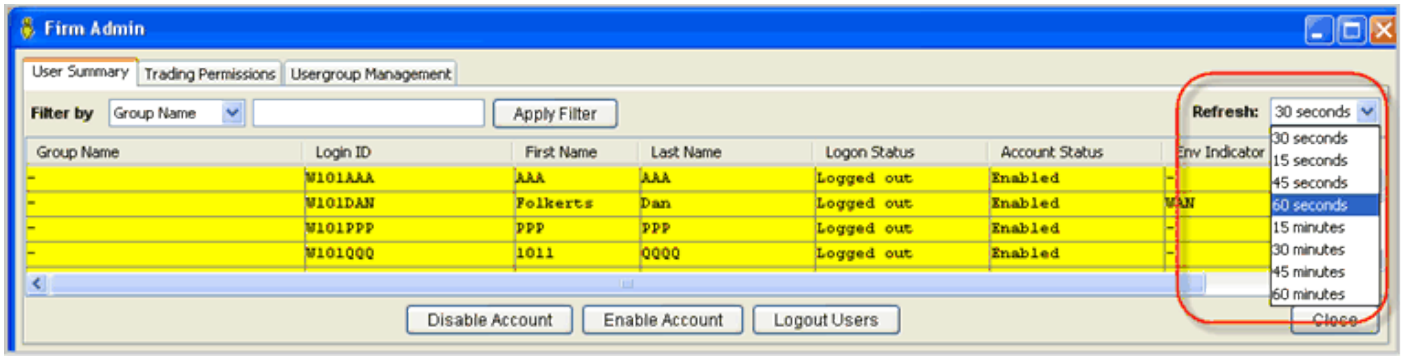
Refresh Setting

The following procedure illustrates changing the default window refresh setting.

To change the Refresh setting:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

    The **Firm Admin** window appears.
2. From the **Refresh** field, select a new refresh time from the list.


Firm Admin
User Summary
Trading Permissions
Usergroup Management
Filter by
Group Name
Apply Filter
Refresh:
30 seconds
30 seconds
15 seconds
45 seconds
60 seconds
15 minutes
30 minutes
45 minutes
60 minutes
Group Name
Login ID
First Name
Last Name
Logon Status
Account Status
Env Indicator
- W101AAA AAA AAA Logged out Enabled -
- W101DAN Folkerts Dan Logged out Enabled WAN
- W101PPP PPP PPP Logged out Enabled -
- W101QQQ 1011 QQQQ Logged out Enabled -
Disable Account
Enable Account
Logout Users
Close

Deleting, Enabling, and Logging Out Users and Groups

Use the **User Summary** tab's context menu to delete/disable, enable, and logout users and groups of users.

Users

The following procedure illustrates the process to delete, enable, or logout a user from the **Firm Admin** window's **User Summary** tab.

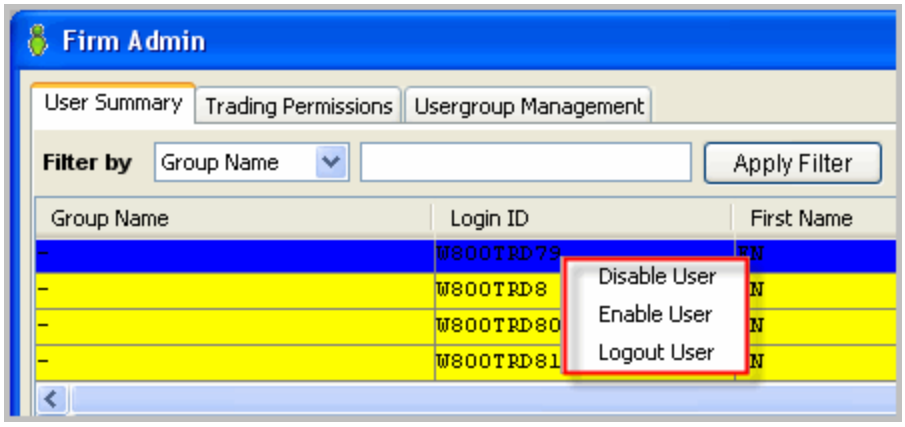
To delete, enable, or logout a user:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

2. Right-click in any column other than **Group Name** on the row of the user you want to enable, delete, or logout.

   A context menu appears.

3. From the context menu, select your preferred action.

Option	Description
Disable User	Disabling a user will logout the user and place a lock on the account, preventing the user from reconnecting. The user's orders will be cancelled unless they are a member of a trading group, in which case the orders will remain working and must be cancelled by the firm administrator or another member of the group.
Enable User	Enabling a user unlocks the account after being disabled and allows the user log into the system and execute orders.
Logout User	The Firm Administrator can log any user out of the system. The user's orders will be cancelled unless they are a member of a trading group in which case the orders will remain working and must be cancelled by the firm administrator or another member of the group. The user can immediately log back in.

Note: You can also log out a user using the **Logout Users** button at the bottom of the **Firm Admin** window.

Groups

The following procedure illustrates the process to delete, enable, or logout a group from the **Firm Admin** window's **User Summary** tab.

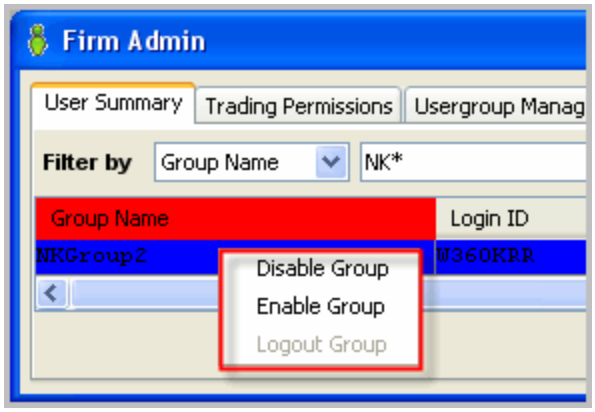
To delete, enable, or logout a group

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

2. Right-click in the **Group Name** column on the row of the group you want to enable, delete, or logout.

   A context menu appears.

3. From the context menu, select your preferred action.

Option	Description
Disable User	Disabling a group locks out all users associated with a group, preventing the users from reconnecting. All orders are cancelled and users within the group must contact the Firm Administrator to regain access to the system.
Enable User	Allows group members to log into the system and execute orders and being disabled.
Logout User	Logs out all users associated with a group and cancels their orders.

Trading Permissions

Load Trading Permissions

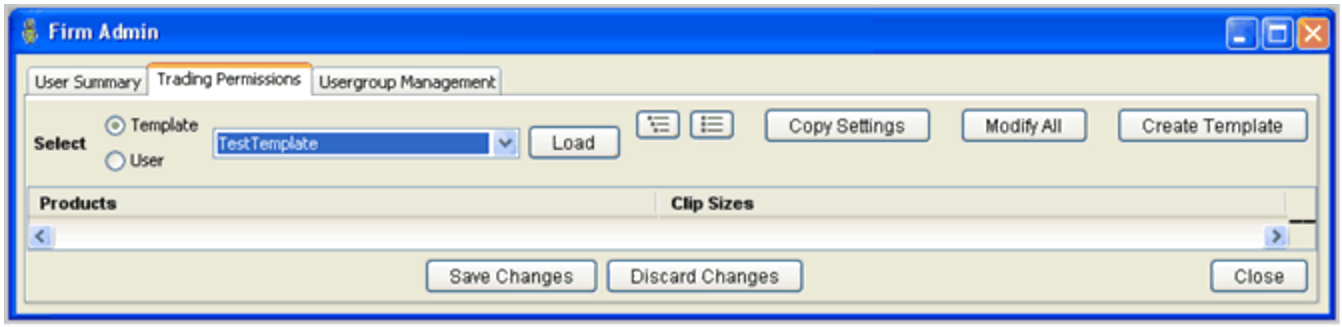
The **Trading Permissions** tab lists the allowable trading instruments for each user. Before viewing the instruments, you must load them for a specific user.

To load trading permissions:

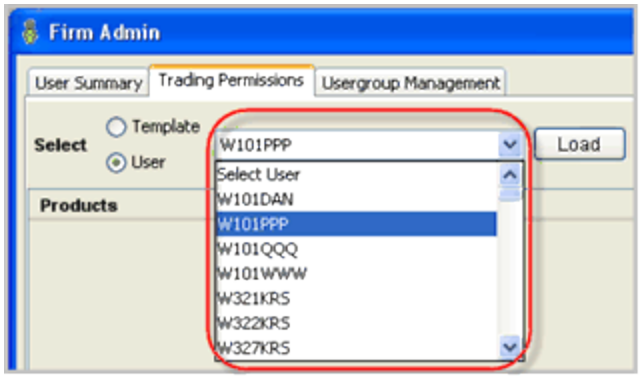
1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

2. Click on the **Trading Permissions** tab.

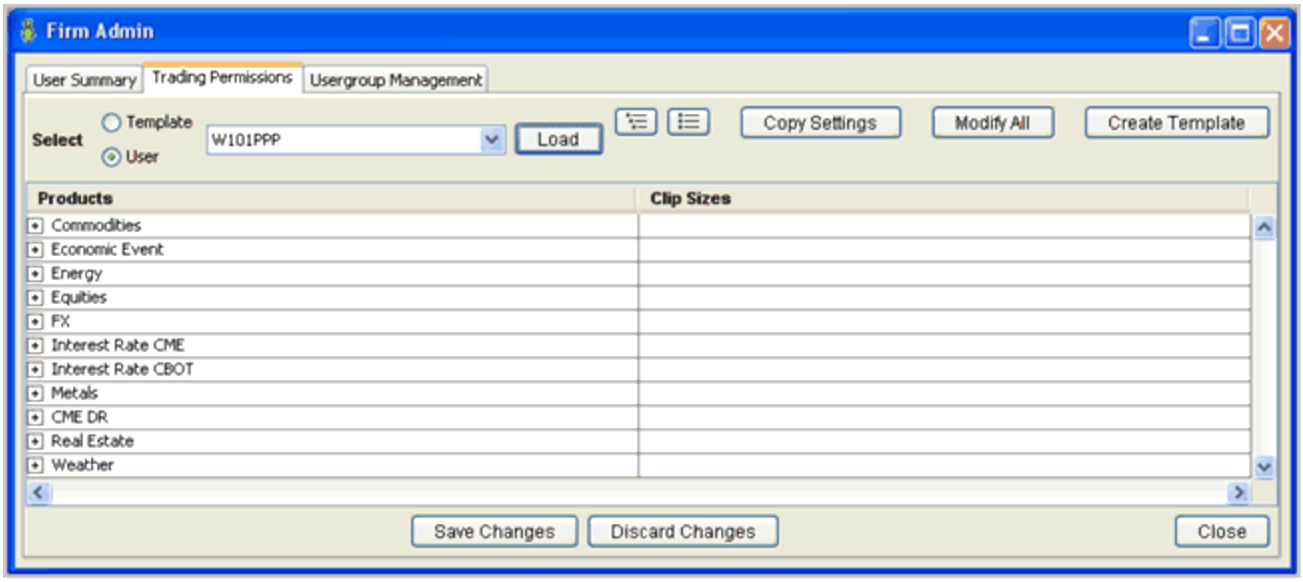
   

3. From the **Select** field, click the **User** radio button.
4. From the **User** list, select the user for whom you want to view trading permissions.

5. Click the **Load** button.

   The allowable trading products for the user appear.



Modifying Clip Sizes

From the **Trading Permissions** tab, you can define the Clip Size for a users tradeable products, where a Clip Size is the maximum number of contracts you can execute with one order.

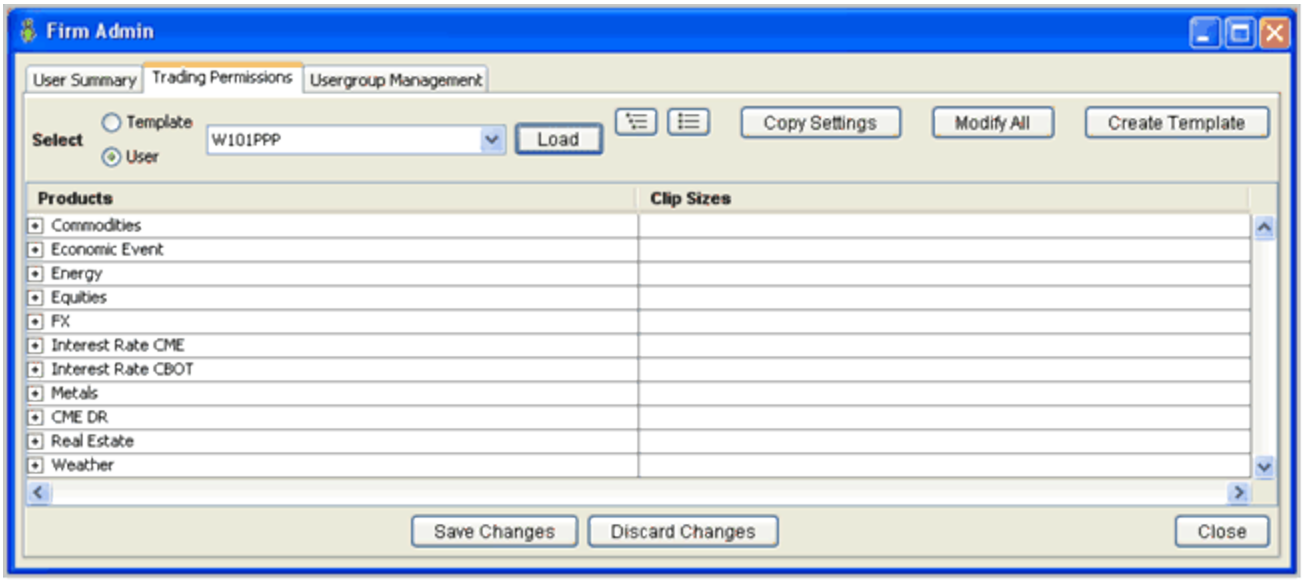
To modify Clip Sizes:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

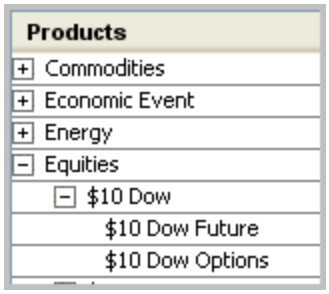
   The **Firm Admin** window appears.

2. Click on the **Trading Permissions** tab.
3. From the **Select** field, click the **User** radio button and select a user from the **User** list.
4. Click the **Load** button.

   The allowable trading products for the user appear.



5. Click the **+** for each commodity to view that individual commodity group's items.



6. From the Clip Sizes column, enter a numerical Clip Size for your preferred product(s).

Note: Setting a Clip Size to 0 disables that product for the user. If a user sets their own Clip Size and the Firm Administrator sets the Clip Size for that same user, the lesser of the two becomes the valid clip size. Clip Sizes for Futures default to 0.

7. Click the **Save Changes** button.

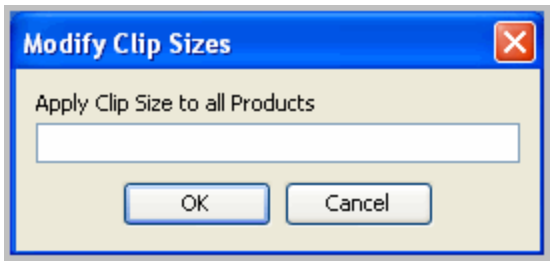
   The Clip Size information updates.

Products	Clip Sizes
Equities	
$10 Dow	
$10 Dow Future	100
$10 Dow Options	100

Note: To discard recent changes, click the **Discard Changes** button.

8. To change the Clip Size value for all commodities, click the **Modify All** button.

   The **Modify Clip Sizes** window appears.



9. In the **Modify Clip Size** window, enter a new clip size and click the **OK** button.

   The clip sizes for all products are updated.

10. Click the **Save Changes** button.

Note: Click the button at the top of the window to expand all commodity lists or click the button to minimize the lists.

Copying Clip Size Settings

From the **Trading Permissions** tab, you can copy Clip Size settings for user or clip size data, where a Clip Size is the maximum number of contracts you can execute with one order.

To copy Clip Size settings

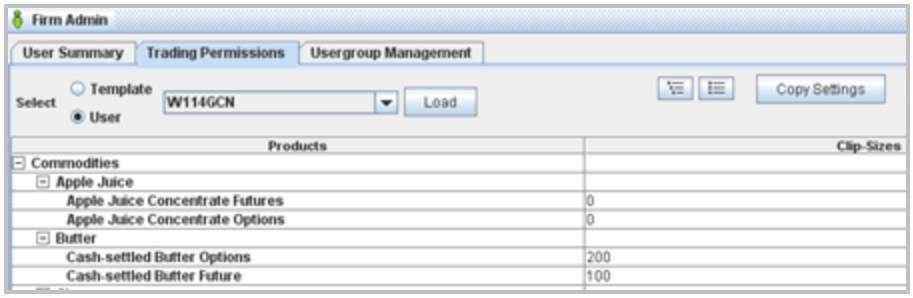
1. From the Toolbar, click the Admin icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

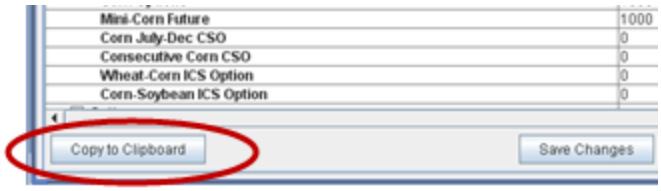
2. Click on the **Trading Permissions** tab.

3. Select **Template** or **User**, complete any other applicable fields, and click the **Load** button.

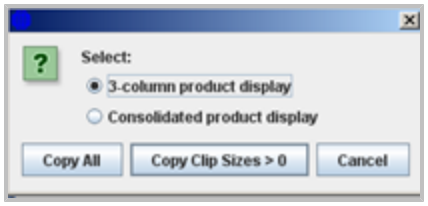
   The allowable trading products for the user appear.



4. Click the **Copy to Clipboard** button.



   A selection window appears.



5. Click to select one of the following data display options:

   - **3-column product display** - Product information displays in 3 columns (Product Complex, Product Group, and Instrument), and Clip Size settings display in a fourth column.
   - **Consolidated product display** - Product Complex, Product Group, and Instrument information display in a single column, and Clip Size settings display in a second column.

6. To designate which products to list, click one of the following buttons:

   - **Copy All** - Lists all CME Globex products and the corresponding Clip Size settings for the user or template, including 0 (zero) values.

     The image below illustrates Copy All for a 3-column product display.

Product Complex	Product Group	Instrument	Clip-Sizes
Commodities			
	Apple Juice		
		Apple Juice Concen	0
		Apple Juice Concen	0
	Butter		
		Cash-settled Butter	200
		Cash-settled Butter	100
	Cheese		
		Cash-Settled Chees	0
		Cash-Settled Chees	0
	Cocoa		
		Cocoa TAS Future	0
		Cocoa Future	0

- **Copy Clip Sizes > 0** - Lists only those CME Globex products for which the user is enabled to trade (products that have Clip Size values greater than zero) along with the corresponding Clip Size settings.

  The image below illustrates Copy Clip Sizes > 0 for a consolidated product display.

Instrument	Clip-Sizes
Commodities > Butter > Cash-settled Butter Options	200
Commodities > Butter > Cash-settled Butter Future	100
Commodities > Coffee > Coffee TAS Future	100
Commodities > Coffee > Coffee Future	100
Commodities > Corn > Corn Future	500
Commodities > Corn > Corn Options	1000
Commodities > Corn > Mini-Corn Future	1000

Note: To close the selection window and eliminate copy settings, click the **Cancel** button.

Copying User Settings

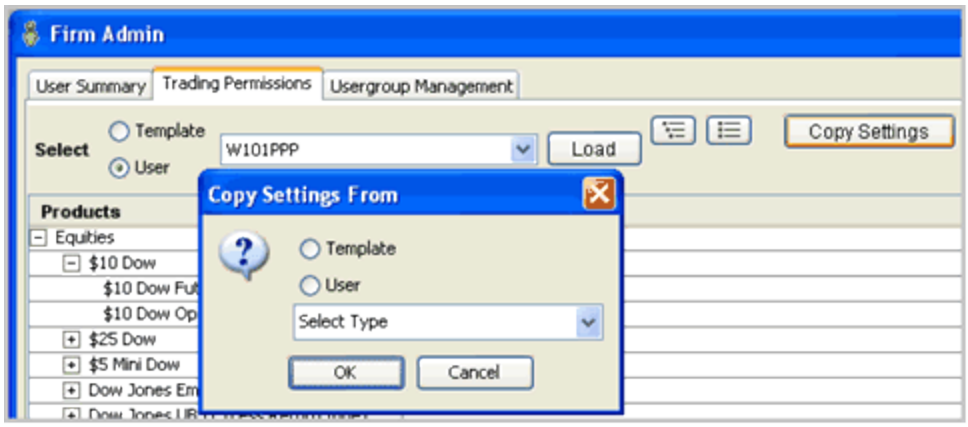
Using the Firm Admin functionality, you can copy a user or template setting and apply it to another user or template.

To copy user or template settings:

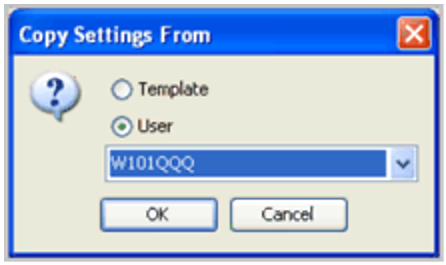
1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.
2. Click on the **Trading Permissions** tab.
3. From the **Select** field, click the **User** or **Template** radio button.
4. From the **User** or **Template** list, select the user or template you want to update with another user or template's settings.
5. Click the **Copy Settings** button.

   The **Copy Settings From** window appears.

6. From the **Copy Settings From** window, click the **User** or **Template** radio button.
7. From the **Select Type** field, select the User or Template to define the user or template from which the new one will be copied.

8. Click the **OK** Button.
9. With the original user or template you selected displayed on the **Trading Permissions** tab, click the + button of a product in the **Product** column and verify the data matches the settings you copied.
10. Click the **Save Changes** button.

Creating a Template

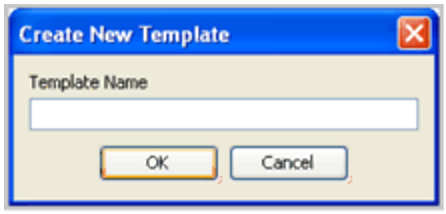
Using the Firm Admin functionality, you can create a template for trader permissions.

To create a template:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.
2. Click on the **Trading Permissions** tab.
3. Click the **Create Template** button.

   The Create New Template window appears.

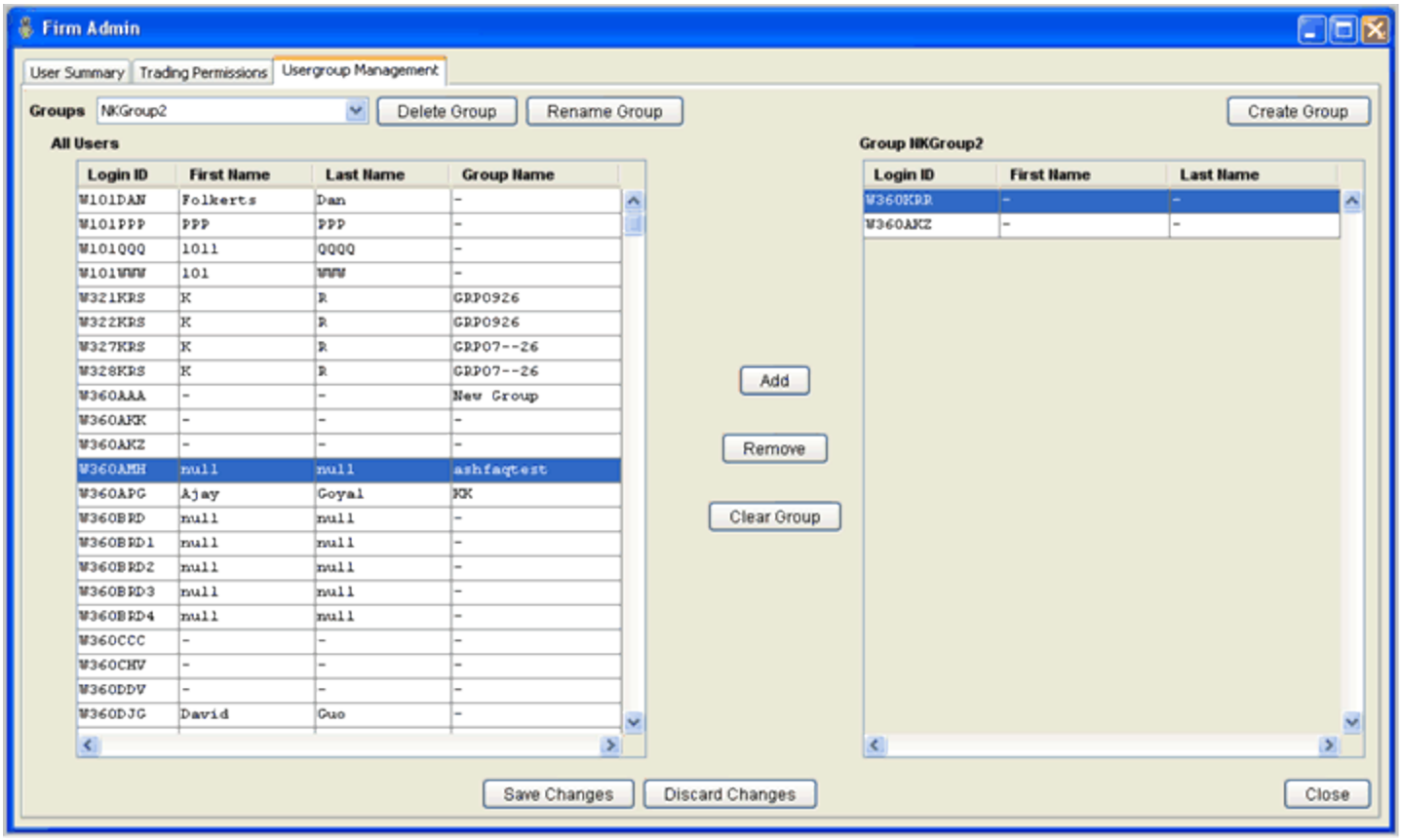
4. In the **Template Name** field, type the name of a new template.
5. Click the **OK** button.

   The new template is created.
6. To begin setting the clip size information for the new template, click the **Load** button.
7. Click the **Save Changes** button.

User Group Management

Introduction to User Group Management

Groups allow multiple traders to share a common order book. The **User Group Management** tab lists the associated group name for each user. From this tab, you can create, rename or delete user groups. In addition, you can add or remove users from a group.



Click each link to learn more about the topic:

- Creating and Renaming a Group
- Deleting a Group
- Adding Users to a Group
- Removing Users from a Group
- Firm Administrator Order Management - Cancelling an Order

Creating and Renaming a Group

Using the User Group Management functionality, you can create and rename a group.

Creating a Group

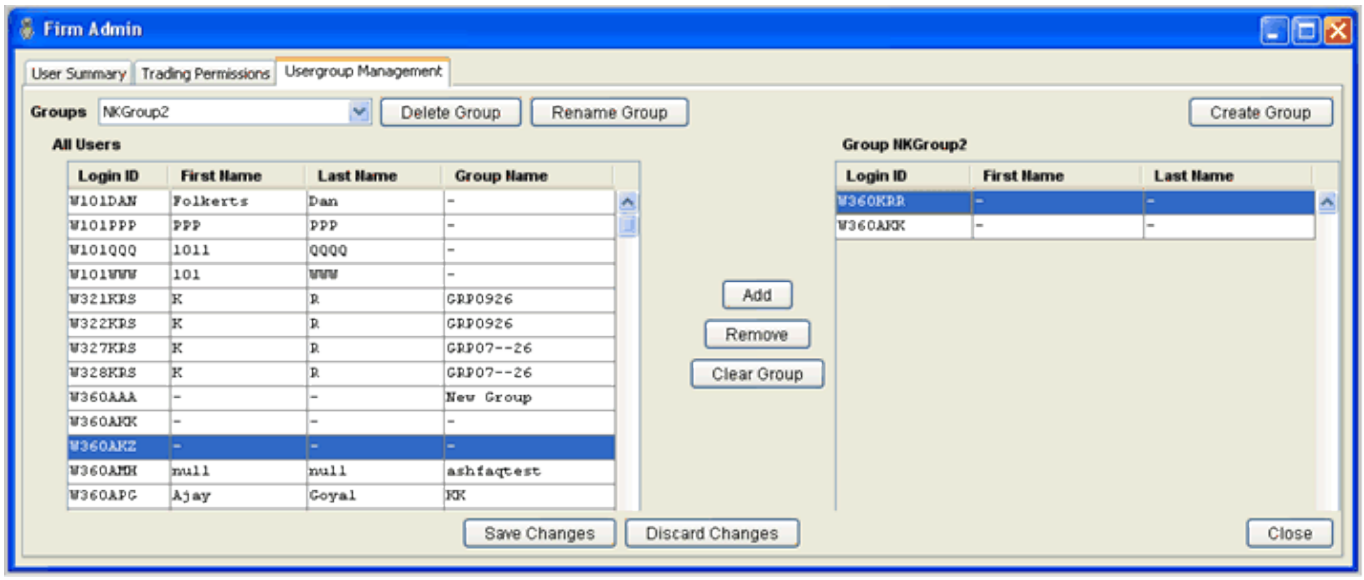
The following procedure illustrates creating a group.

To create a group:

1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

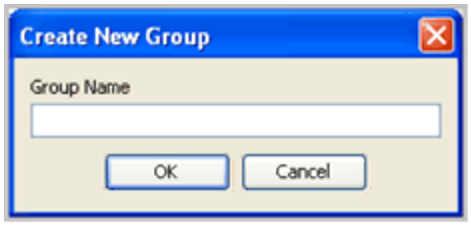
   The **Firm Admin** window appears.

2. Click on the **Usergroup Management** tab.

3. Click the **Create Group** button.

   The **Create New Group** window appears.

4. In the **Group Name** field, type a new group name.

   The new group is created.

Note: A group name can have a maximum of 50 characters.

Renaming a Group

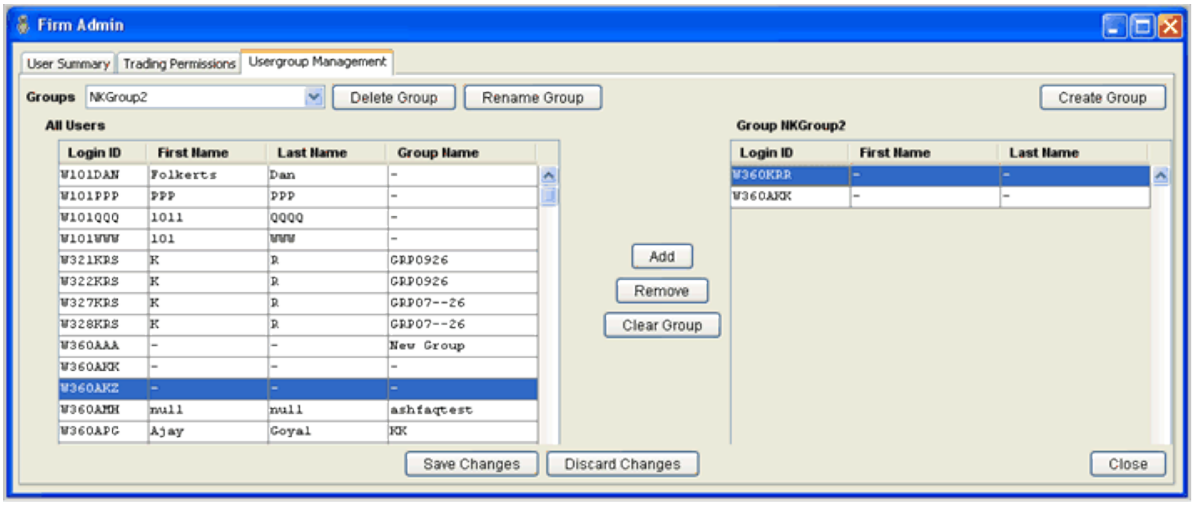
The following procedure illustrates renaming a group.

To rename a group:

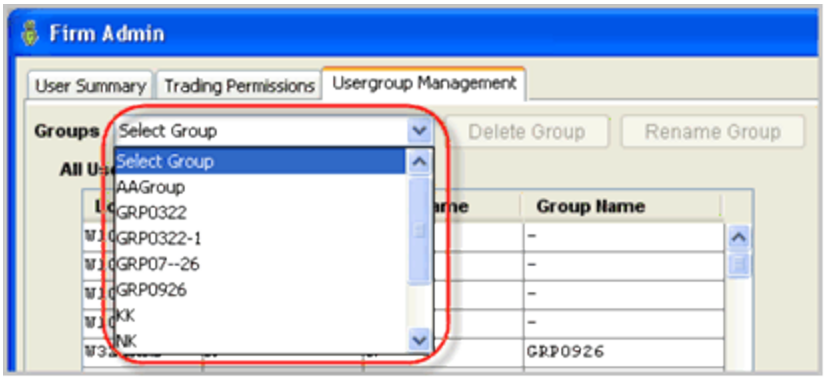
1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

2. Click on the **Usergroup Management** tab.

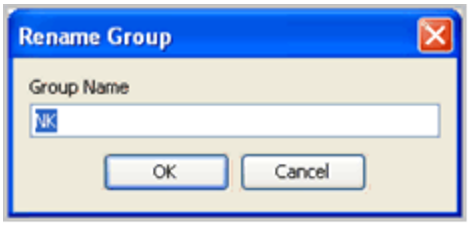


3. From the **Groups** field, select the group whose name you want to change from group list.



4. Click the **Rename Group** button.

   The **Rename Group** window appears with the current name of the group listed in the text box.



5. In the **Group Name** field, type a new group name.

Note: A group name can have a maximum of 50 characters.

Deleting a Group

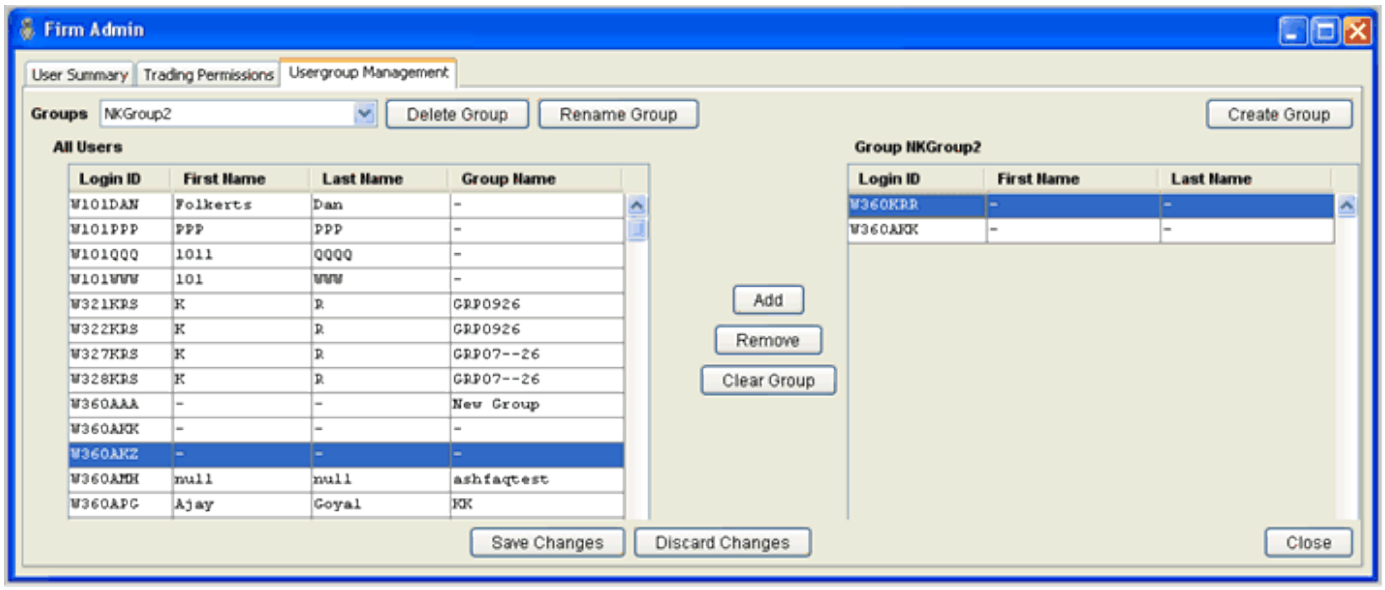
You must delete individual users within a group before being able to delete the group. There can be no members in a group in order to delete the group. If you attempt to delete a group that has members, a system error message will appear.

To delete a group (after deleting users):

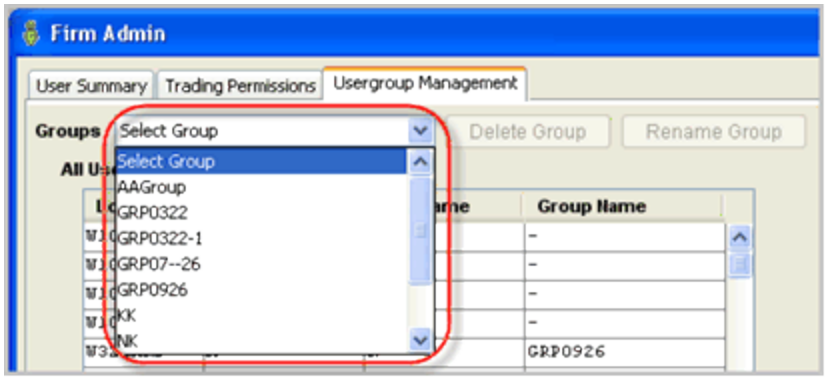
1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.

2. Click on the **Usergroup Management** tab.



3. From the **Groups** field, select the group you want to delete.



4. Click the **Delete Group** button.

   A delete confirmation message appears.

5. To delete the group, click the **Yes** button.

   The **Rename Group** window appears with the current name of the group listed in the text box.

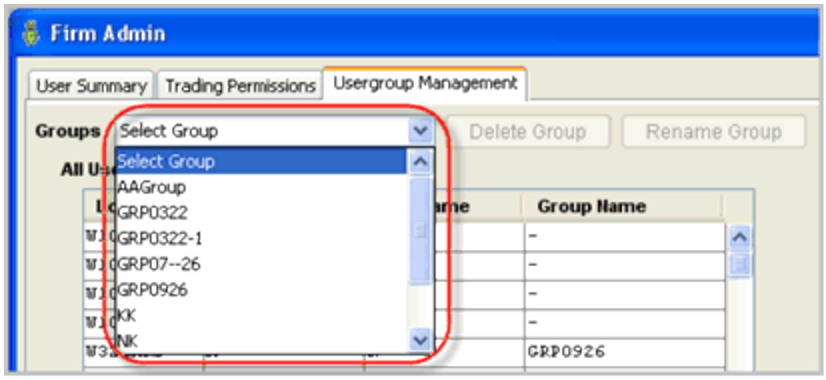
Adding and Removing Users to/from a Group

Using the User Group Management functionality, you can add a user to a group and remove a user from a group.

To add and remove a user:

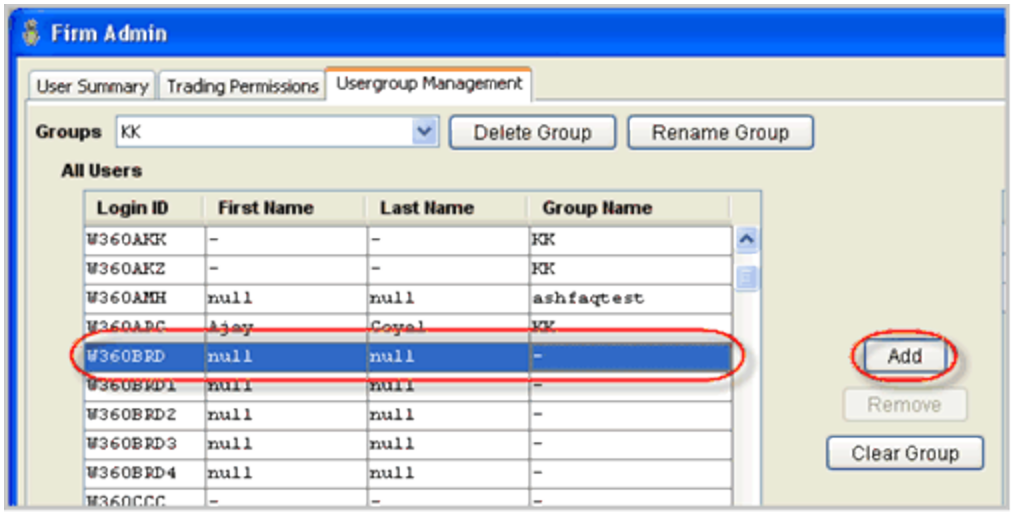
1. From the Toolbar, click the **Admin** icon, or from the Window menu, click **Firm Admin**.

   The **Firm Admin** window appears.
2. Click on the **Usergroup Management** tab.
3. From the **Groups** field, select the group to which you want to add and remove users.

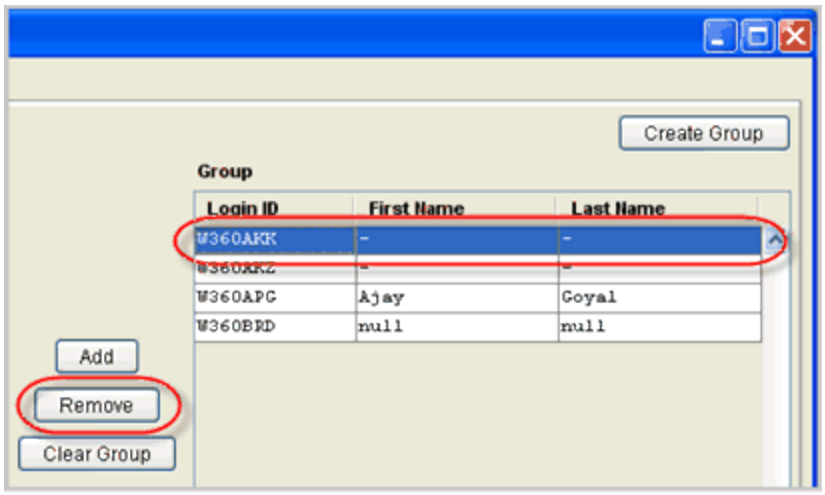


Note: The users assigned to a group appear in the **Group** pane on the right of the window.

4. From the **All Users** pane, select a user you want to add to the group.
5. Click the **Add** button.



6. From the **Group** pane, select a user you want to remove from the group.
7. Click the **Remove** button.



8. Click the **Save Changes** button.

Warning: ALL USERS MUST BE LOGGED OFF FOR CHANGES TO TAKE EFFECT.

Firm Administrator Order Management

Firm Admin - Cancel an Order

Firm Administrators can view a history of orders, trades, cancels and RFQs for all users, and can cancel a user or firm's resting orders.

Note: There are two ways to cancel an order, either use the **Cancel Order** button or the **Cancel** option from the context menu.

To cancel an order:

1. From the Toolbar, click the **Order Mgmt** icon, or from the Window menu, click **Order Management**.

   The firm admin **Order Management** window appears.

2. Click on a row to select the order you want to cancel and click the **Cancel Order** button.

   Or

   Right-click on the order you want to cancel and select **Cancel** from the context menu.

   The order is removed from the **Order Management** window.

   Note: You can click the **Cancel All Firm** button to cancel all resting orders.

Strategy Builder

Introduction to Strategy Builder

The **Strategy Builder** window of CME EOS Trader is used to create exchange recognized or User Defined Spreads (UDS), as well as Delta Neutral (Covered) contracts. This is the only way to create strategies in EOS Trader.

Note: For exchange recognized spreads, Strategy Builder contains templates for each strategy type, simplifying strategy creation.

To learn more about the Strategy Builder capabilities, click the appropriate topic:

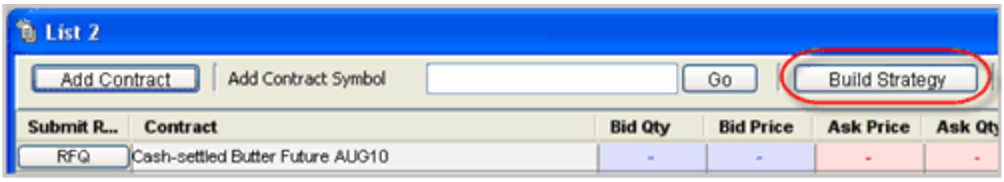
- Building a Strategy
- Building a User Defined Spread
- Building a Delta Neutral Strategy
- Adding a Strategy to a List View
- Creating a User Defined Strategy
- Important Warning Messages

Accessing the Strategy Builder Window

There are two ways to access the **Strategy Builder** window.

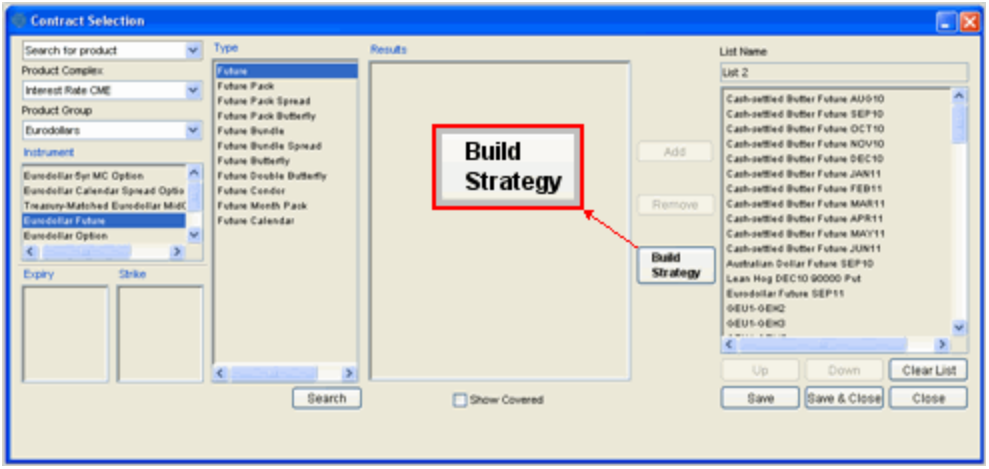
To access the Strategy Builder window:

From a **List** window, click the **Build Strategy** button.



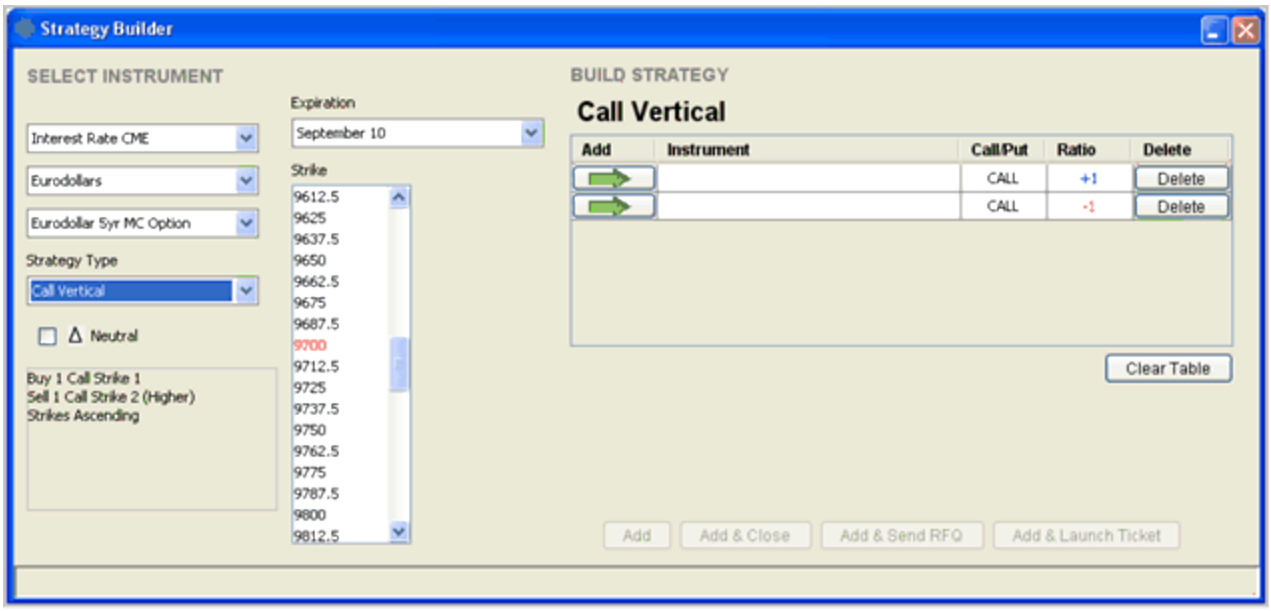
Or

From a **Contract Selection** window, click the **Build Strategy** button.



Note: The **Contract Selection** window is still used to select outright options and to search for previously created strategies.

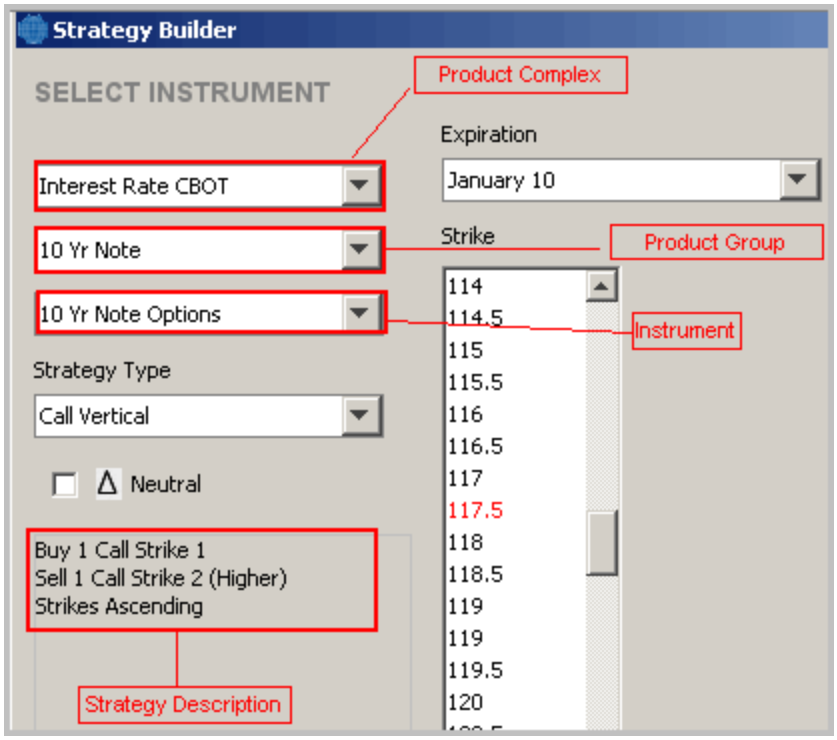
The **Strategy Builder** window appears.



Building a Strategy

On the left side of the **Strategy Builder** window are the product complex, product group, and instrument selection drop-down menus. These fields automatically populate with the product selection defaults that are set in the user preferences.

Strategy Builder window

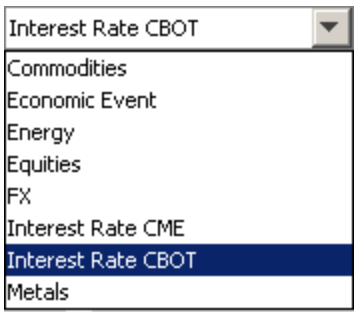


To build a strategy:

1. From either the **Fill** window or the **Contract Selection** window, click the **Build Strategy** button.

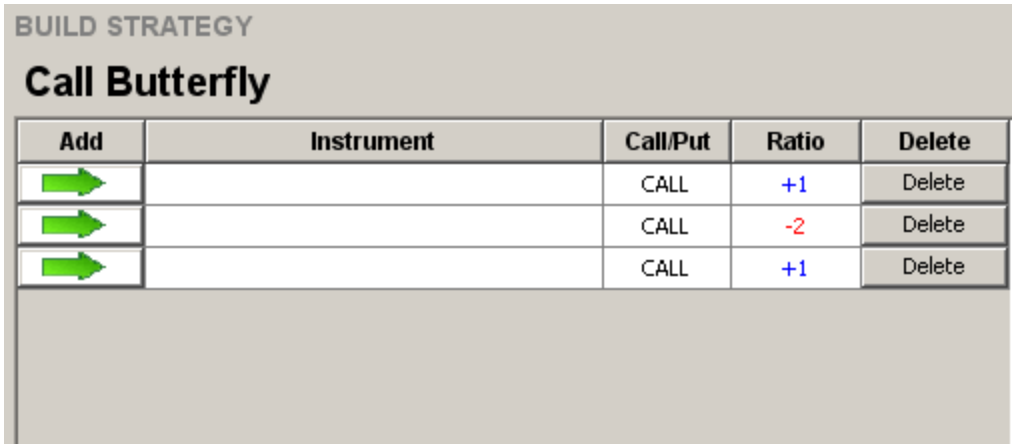
   The **Strategy Builder** window appears.

2. From the **Product Complex** field, select a complex from the list as needed.



3. From the **Product Group** field, select a group from the list as needed.
4. From the **Instrument** field, select a future-related instrument from the list as needed.
5. From the **Strategy Type** field, select a strategy type or type the first letter of that strategy.

   Strategy Builder generates a strategy template with the appropriate legs and ratios, which are fixed.



6. From the **Expiration** field, select an expiration date.

   Note: For exchange recognized spreads that require a single expiration, the **Expiration** drop-down is disabled after the first leg is added to the table.

7. From the **Strike** list, select a strike price.

   For strategies containing only calls or puts, there is a **Strike** drop-down. For strategies containing both calls and puts, there is only one strike column.

8. Click the arrow button in the **Add** column to add the instrument to that specific row.

   Or

   Double-click the strike price in the appropriate Strike list to add the instrument to the first available row in the table. For a call, the instrument is added to the first available row for a call. For a put, the instrument is added to the first available row for a put.

9. Continue to add relevant strikes and/or expirations until the strategy is complete.

   Note: Refer to the text box in the lower left corner for a description of the strategy from the buyer's perspective.

10. To modify the strategy table, perform one or more of the following optional steps:
    - Click **Delete** to delete a row.
    - Click **Clear Table** to clear the table.

      Note: This will enable all selection choices.

    - To overwrite a row, highlight a new expiration and/or strike price and click the arrow button .

Building a User Defined Spread

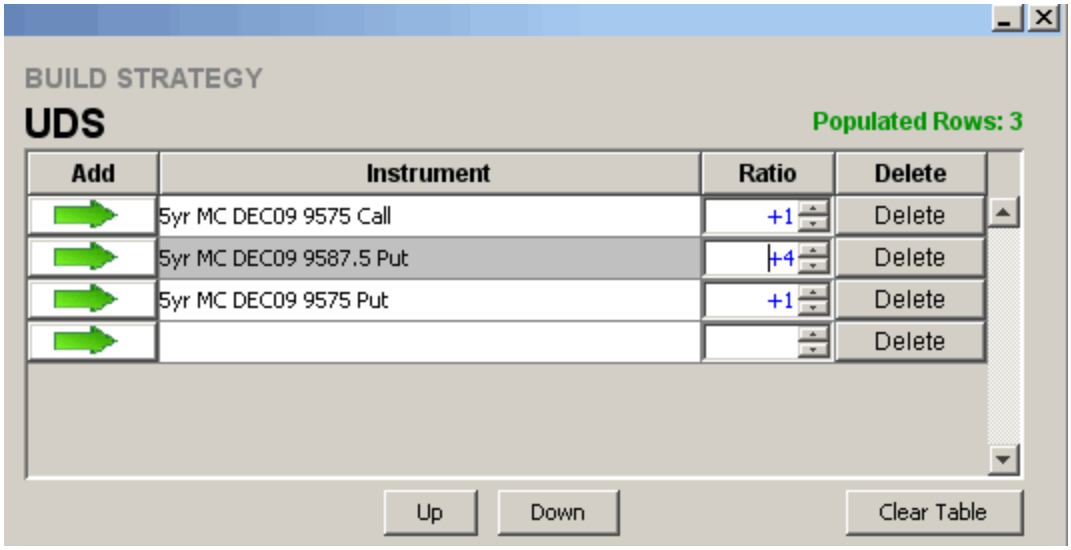
Use Strategy Builder to build user defined spreads (UDS).

To build a user defined spread:

1. From either the **Fill** window or the **Contract Selection** window, click the **Build Strategy** button.

   The **Strategy Builder** window appears.
2. From the **Strategy Type** field, select **UDS** by either clicking UDS or typing U.
3. From the **Expiration** field, select an expiration date.
4. From the **Strike** list, select a strike price.
5. Move the Expiration an Strike to the leg table.
6. To change the ratio, click the spinner next to the ratio up for positive/buy ratios, and down for negative/sell ratios.

   Note: You must provide a ratio for each populated row of the table and the first leg of the table **MUST** have a positive ratio. By using the Up/Down buttons, you can rearrange the rows in the leg table. If you move an instrument with a negative ratio to the first row, the ratio automatically changes to +1.



Building Delta Neutral Strategies

You can cover any outright call, put or strategy created through the **Strategy Builder** window.

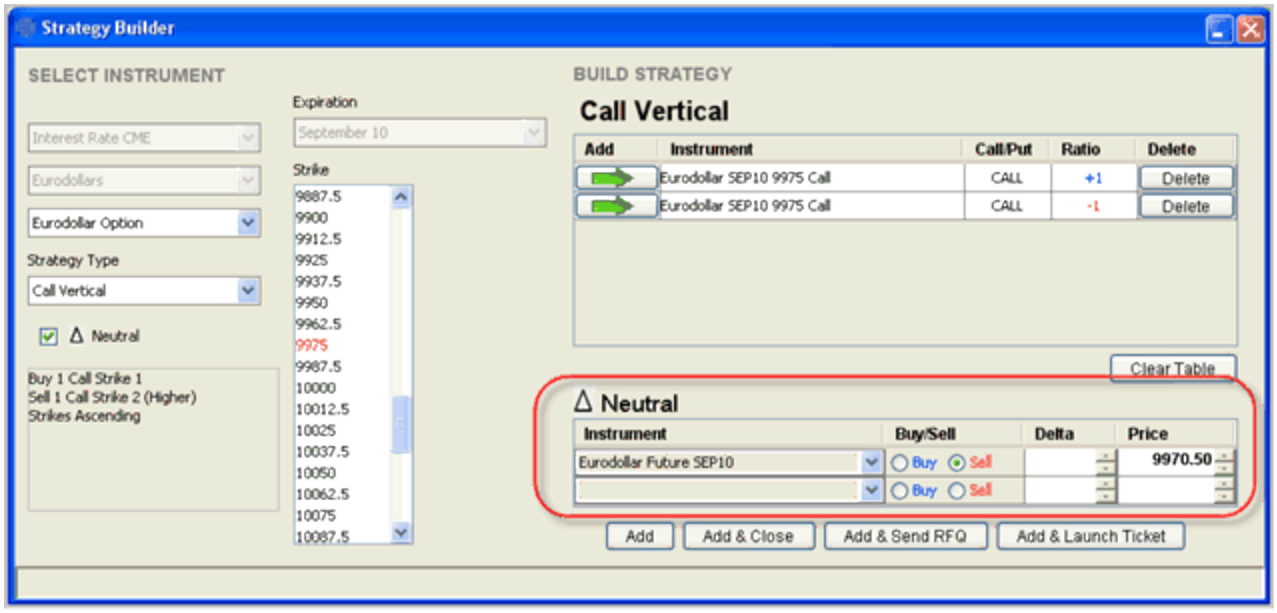
To build a delta neutral strategy:

1. From either the **Fill** window or the **Contract Selection** window, click the **Build Strategy** button.

   The **Strategy Builder** window appears.

2. In the **Strategy Builder** window, select the **ΔNeutral** checkbox, along with a strategy type.

   Note: If an outright call or put is selected, the **Δ Neutral** table automatically displays.



   Note: Once an instrument has been added to the first row of the leg table, the Instrument, Delta, and Price fields of the Δ Neutral table populate with default values, based on the selected legs.

3. To modify the **Δ Neutral** table, follow one or more of these optional steps:

   - In the **Instrument** column of the **ΔNeutral** table, select an instrument with the desired expiration from the drop-down.
   - In the **Buy/Sell** column of the **ΔNeutral** table, select Buy or Sell.
   - In the **Delta** column of the **ΔNeutral** table**,** type a delta or select a delta using the spinner.

     Note: The delta is always positive. For outrights, the delta is between .01 and 1.0. For Option spreads, the delta is between .01 and 4.0.

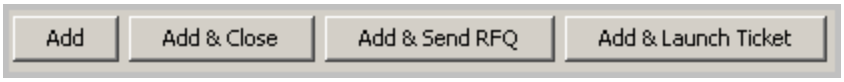
   - In the **Price** column, type a price or select a price using the spinner.

     Note: To remove the **ΔNeutral** table, clear the **ΔNeutral** check box.

Adding a Strategy to a List Window

Use the buttons in the lower-right of the **Strategy Builder** window to add instruments to the **List** window.

The following button options are available:



- **Add:** Adds the instrument to the **List** window. Strategy Builder remains open.
- **Add & Close:** Adds the instrument to the **List** window and closes Strategy Builder.
- **Add & Send RFQ:** Adds the instrument to the **List** window, closes Strategy Builder, and sends a Request for Quote.
- **Add & Launch Ticket:** Adds the instrument to the **List** window, closes Strategy Builder, and launches a bid ticket.

Note: If the strategy has never been created before, an RFQ is generated automatically.

Creating a User Defined Spread from the List Window

You can send an outright or existing strategy to the UDS Table, where you can add legs or cover it with a future.

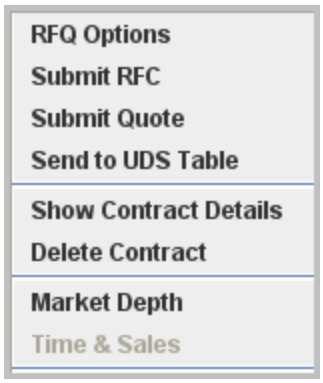
To create a user defined spread from a List window:

1. From the Toolbar, click the **List** icon, or from the Window menu, click **List**.

   The **List** window appears.

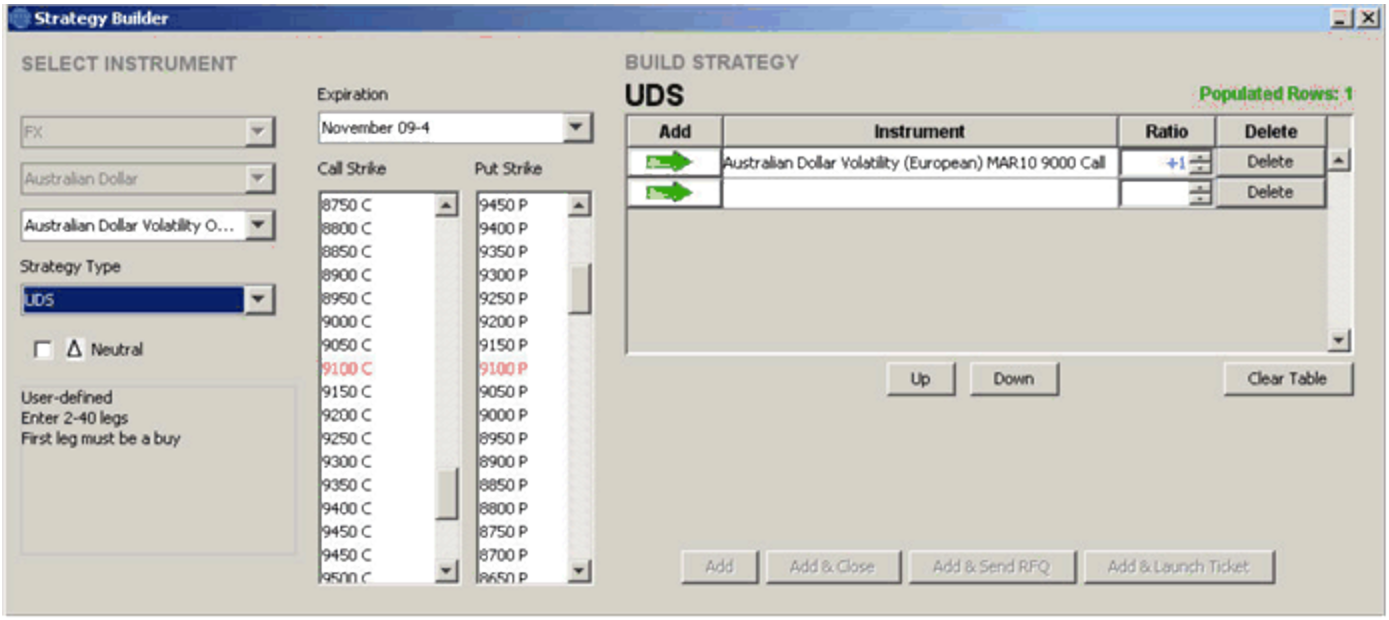
2. Right-click on an outright or strategy row.

   A context menu appears and Strategy Builder launches if it is not already open..

3. Click **Send to UDS Table**.

   The **Strategy Builder** window appears.



4. Complete the entry of the strategy as directed in the Building a User Defined Spread topic.

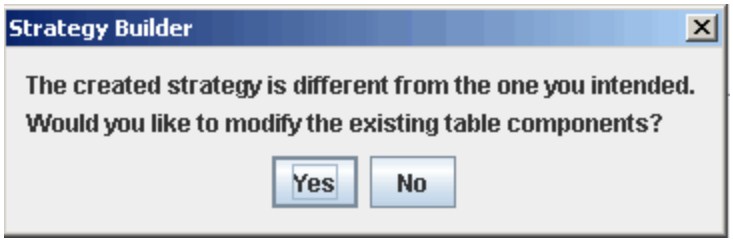
Note: If Strategy Builder was already open, and a non-UDS strategy type was selected, selecting Send to UDS table overwrites any previously entered legs. The Strategy Type is changed to UDS and only the newly added leg is displayed.

Important Warning Messages

Special attention should be paid to certain messages. Sometimes, the correct answer to these messages is No. There are messages other than those listed in this section.

Created Strategy Different from Selected Strategy Type

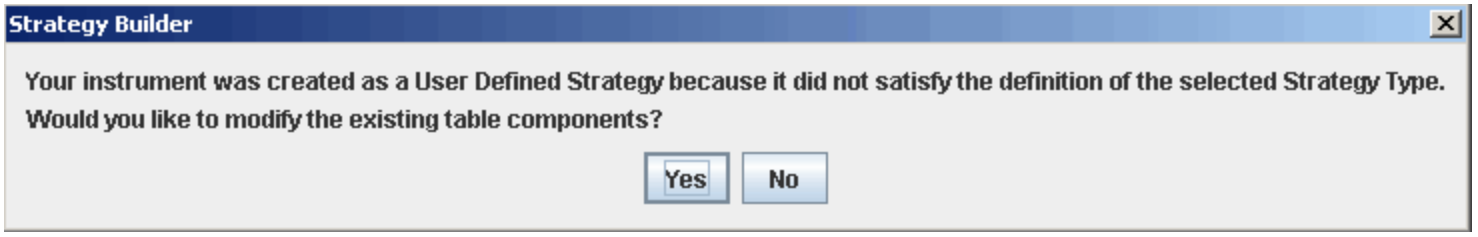
If you attempt to submit an exchange recognized strategy that is different from the selected Strategy Type, the following warning message displays (e.g., Strangle strategy type selected, but Gut spread created).


Strategy Builder
The created strategy is different from the one you intended.
Would you like to modify the existing table components?
Yes
No

- Click **Yes** to return to the Strategy Builder window, which contains the previously entered information. You may delete or make changes to the leg. The previously created strategy is NOT added in the List window.
- Click **No** to add the strategy to the List window. In the example, a Gut would be created in the List window.

UDS Created Instead of Selected Strategy

If you attempt to create a UDS after selecting an exchange recognized strategy in the Strategy Type drop-down, the following warning message displays (e.g., Put Butterfly selected, but non-exchange recognized Put Butterfly created).


Strategy Builder
Your instrument was created as a User Defined Strategy because it did not satisfy the definition of the selected Strategy Type.
Would you like to modify the existing table components?
Yes
No

- Click **Yes** to return to the Strategy Builder window, which contains the previously entered information. You may make changes to the strategy table in order to correct the mistake. The previously created UDS will NOT display in the List window.
- Click **No** to allow the created UDS (e.g., non-exchange recognized Put Butterfly) to be added in the List window.

Appendix A: Available Strategy Types

CME Group Futures and Options Strategy Types

The following table lists current available CME Group futures spreads.

Strategy Type Code	Strategy Type
SP, FT, RT	Futures calendar (horizontals)
EQ	Equity futures calendar
FX	FX, GSCI, and GSCI ER futures calendar
EC	HICP and CPI futures calendar
PK	Futures pack
PS	Futures pack spread
PB	Futures pack butterfly
FB	Futures bundle
BS	Bundle spread
HZ	Futures horizontal
BF	Butterfly
DF	Double butterfly
CF	Futures condor
MP	Month vs. pack
IS	Futures intercommodity
FS	Futures strip
C1	1:1 crack

The following table lists current available CME Group options spreads.

The ' ' symbol indicates this strategy type is supported for the given product line. If the strategy type is not supported, the user may create the desired leg configuration as a Generic strategy.

*For CME Equity options, the **Horizontal** is constructed:

Leg1	Leg2
Sell 1Call@strike1exp2	Buy 1Call@strike1exp1
Sell 1Put@strike1exp2	Buy 1Put@strike1exp1

*For CME Eurodollar options, the **Horizontal** is constructed:

Leg1	Leg2
Buy 1Call@strike1exp1	Sell 1Call@strike1exp2
Buy 1Put@strike1exp1	Sell 1Put@strike1exp2

For CBOT options, the **Iron Condor is constructed:

Leg1	Leg2
Buy 1Put@strike2exp1	Sell 1Call@strike4exp1
Buy 1Call@strike3exp1	Sell 1 Put@strike1exp1